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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/02/2023

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			12.28754	73.47477	12.20668	73.85042			0.00	0	
ES33 On 03/08/2023 Bond Future			12.44872	74.93868	12.36442	75.32182			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.62416	72.62646	12.53623	73.01702			0.00	0	
ES33 On 01/02/2024 Bond Future			12.81163	74.06740	12.71980	74.46559			0.00	0	
ES33 On 02/05/2024 Bond Future			13.02058	71.68295	12.92465	72.08844			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/05/2023 Bond Future			12.63488	70.79605	12.54872	71.26172			0.00	0	
ES42 On 03/08/2023 Bond Future			12.78128	72.20670	12.69172	72.68164			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.93951	69.37176	12.84628	69.85595			0.00	0	
ES42 On 01/02/2024 Bond Future			13.10023	70.74722	13.00323	71.24091			0.00	0	
ES42 On 02/05/2024 Bond Future			13.28360	67.83082	13.18247	68.33364			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			169.27599	169.27599	169.24720	169.24720			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	Op Interest
I2025	On	03/08/2023	Bond Future			170.91766	170.91766	170.88838	170.88838			0.00	0	2
I2025	On	02/11/2023	Bond Future			174.29680	174.29680	174.26660	174.26660			0.00	0	
I2025	On	01/02/2024	Bond Future			175.98268	175.98268	175.95171	175.95171			0.00	0	
I2025	On	02/05/2024	Bond Future			179.33713	179.33713	179.30494	179.30494			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			121.10422	121.10422	121.30943	121.30943			0.00	0	1,04
I2029	On	03/08/2023	Bond Future			123.51704	123.51704	123.72645	123.72645			0.00	0	7
I2029	On	02/11/2023	Bond Future			124.64048	124.64048	124.85382	124.85382			0.00	0	
I2029	On	01/02/2024	Bond Future			127.11549	127.11549	127.33283	127.33283			0.00	0	
I2029	On	02/05/2024	Bond Future			128.18899	128.18899	128.41019	128.41019			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			114.40057	114.40057	114.80304	114.80304			0.00	0	1,54
I2033	On	03/08/2023	Bond Future			116.67980	116.67980	117.09032	117.09032			0.00	0	6,14
I2033	On	02/11/2023	Bond Future			117.57908	117.57908	117.99753	117.99753			0.00	0	
I2033	On	01/02/2024	Bond Future			119.91400	119.91400	120.34053	120.34053			0.00	0	
I2033	On	02/05/2024	Bond Future			120.75668	120.75668	121.19111	121.19111			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			127.72861	127.72861	127.72608	127.72608			0.00	0	4,6
I2038	On	03/08/2023	Bond Future			128.32619	128.32619	128.32369	128.32369			0.00	0	
I2038	On	02/11/2023	Bond Future			130.86300	130.86300	130.86032	130.86032			0.00	0	
I2038	On	01/02/2024	Bond Future			131.46423	131.46423	131.46136	131.46136			0.00	0	
I2038	On	02/05/2024	Bond Future			133.96881	133.96881	133.96548	133.96548			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			112.04035	112.04035	112.03834	112.03834			0.00	0	17,30
I2046	On	03/08/2023	Bond Future			114.27270	114.27270	114.27057	114.27057			0.00	0	
I2046	On	02/11/2023	Bond Future			114.45977	114.45977	114.45739	114.45739			0.00	0	
I2046	On	01/02/2024	Bond Future			116.73218	116.73218	116.72959	116.72959			0.00	0	
I2046	On	02/05/2024	Bond Future			116.83528	116.83528	116.83249	116.83249			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			113.09310	113.09310	114.28861	114.28861			0.00	0	13,30
I2050	On	03/08/2023	Bond Future			113.17683	113.17683	114.39617	114.39617			0.00	0	
I2050	On	02/11/2023	Bond Future			115.41410	115.41410	116.65752	116.65752			0.00	0	
I2050	On	01/02/2024	Bond Future			115.48157	115.48157	116.74949	116.74949			0.00	0	

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			117.68144	117.68144	118.97308	118.97308			0.00	0	
Total I2050 Future												0.00	0	13,30
Total For I2050												0.00	0	13,30
R186	On	04/05/2023	Bond Future			8.65696	109.61160	8.60963	109.76124		4.11	0.00	0	95,76
R186	On	03/08/2023	Bond Future			8.71726	106.46459	8.66572	106.61724		4.11	0.00	0	
R186	On	02/11/2023	Bond Future			8.79096	108.54395	8.73464	108.69935		3.96	0.00	0	
R186	On	01/02/2024	Bond Future			8.87406	105.37008	8.81209	105.52840		3.83	0.00	0	
R186	On	02/05/2024	Bond Future			9.01026	107.34993	8.94165	107.51080		3.44	0.00	0	
Total R186 Future												0.00	0	95,76
R186	On	04/05/2023	Bond Future	8.36	Call			473.85000	0.47385	408,880	4.04	0.00	0	20
R186	On	04/05/2023	Bond Future	8.84	Put			545.29000	0.54529	585,270	4.32	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Put			1,267.50000	1.26750	1,352,170	4.04	0.00	0	20
R186	On	04/05/2023	Bond Future	8.82	Call			1,229.60000	1.22960	1,121,480	4.31	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			566.51000	0.56651	608,030	4.31	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,250.20000	1.25020	1,141,310	4.31	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			555.72000	0.55572	596,470	4.31	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,271.14000	1.27114	1,161,480	4.32	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,451.48000	3.45148	3,318,010	4.77	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			326.24000	0.32624	345,420	4.77	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,475.95000	3.47595	3,342,230	4.77	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			322.17000	0.32217	341,100	4.77	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,427.05000	3.42705	3,293,830	4.76	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			330.36000	0.33036	349,790	4.76	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			822.46000	0.82246	864,750	4.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			807.94000	0.80794	849,530	4.29	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,852.31000	4.85231	4,713,630	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			324.75000	0.32475	341,470	4.81	0.00	0	1,76
R186	On	02/11/2023	Bond Future	9.15	Call			2,145.57000	2.14557	2,041,150	4.16	0.00	0	1,76
R186	On	02/11/2023	Bond Future	9.15	Put			1,006.24000	1.00624	1,057,220	4.16	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,585.98000	2.58598	2,472,870	4.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,605.72000	2.60572	2,492,260	4.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			815.17000	0.81517	857,110	4.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,625.51000	2.62551	2,511,700	4.29	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,761.77000	2.76177	2,650,090	4.22	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			971.24000	0.97124	1,017,880	4.22	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,725.41000	2.72541	2,614,350	4.21	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			984.93000	0.98493	1,032,190	4.21	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,743.57000	2.74357	2,632,200	4.21	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			978.06000	0.97806	1,025,010	4.21	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	02/05/2024	Bond Future	8.00	Put			2,873.80000	2.87380	2,986,540	3.14	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			641.14000	0.64114	592,620	3.14	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,857.39000	2.85739	2,969,740	3.14	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			625.77000	0.62577	578,050	3.14	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,890.26000	2.89026	3,003,410	3.14	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call			633.43000	0.63343	585,300	3.14	0.00	0	
Total R186 Option												0.00	0	3,83
Total For R186												0.00	0	99,55
R197	On	04/05/2023	Bond Future			335.74925	335.74925	335.88116	335.88116			0.00	0	30
R197	On	03/08/2023	Bond Future			333.40359	333.40359	333.53835	333.53835			0.00	0	
R197	On	02/11/2023	Bond Future			339.99435	339.99435	340.13115	340.13115			0.00	0	
Total R197 Future												0.00	0	30
Total For R197												0.00	0	30
R202	On	04/05/2023	Bond Future			250.66231	250.66231	250.65816	250.65816			0.00	0	4,97
R202	On	03/08/2023	Bond Future			250.85736	250.85736	250.85323	250.85323			0.00	0	46
R202	On	02/11/2023	Bond Future			255.81676	255.81676	255.81203	255.81203			0.00	0	
R202	On	01/02/2024	Bond Future			255.97958	255.97958	255.97460	255.97460			0.00	0	
R202	On	02/05/2024	Bond Future			260.85652	260.85652	260.85050	260.85050			0.00	0	
Total R202 Future												0.00	0	5,43
Total For R202												0.00	0	5,43
R2030	On	04/05/2023	Bond Future			10.26429	91.32897	10.19268	91.64792		8.44	0.00	0	82,16
R2030	On	03/08/2023	Bond Future			10.38575	89.11958	10.31032	89.44484		8.95	0.00	0	11,40
R2030	On	02/11/2023	Bond Future			10.50991	90.85993	10.43053	91.19140		8.32	0.00	0	
R2030	On	01/02/2024	Bond Future			10.64553	88.63795	10.56176	88.97579		8.29	0.00	0	
R2030	On	02/05/2024	Bond Future			10.81588	90.30286	10.72740	90.64671		7.77	0.00	0	
Total R2030 Future												0.00	0	93,60
R2030	On	04/05/2023	Bond Future	12.57	Call			9,878.74000	9.87874	9,560,660	10.94	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call			6,236.85000	6.23685	5,929,430	10.47	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put			2,868.48000	2.86848	3,092,420	8.09	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call			7,853.71000	7.85371	7,539,210	10.94	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			65.85000	0.06585	70,300	10.94	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			9,612.23000	9.61223	9,294,380	10.94	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			20.29000	0.02029	21,390	10.94	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			2,396.53000	2.39653	2,160,840	9.11	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			16.74000	0.01674	17,610	10.94	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Call			2,739.08000	2.73908	2,490,430	9.25	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			726.63000	0.72663	796,930	9.25	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			5,172.76000	5.17276	4,874,300	10.12	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 04/05/2023 Bond Future	11.34	Put			230.89000	0.23089	251,380	10.12		0.00	0	13
R2030 On 04/05/2023 Bond Future	10.42	Call			2,044.47000	2.04447	1,824,670	8.96		0.00	0	47
R2030 On 04/05/2023 Bond Future	11.62	Put			141.71000	0.14171	153,240	10.47		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.52	Call			2,336.25000	2.33625	2,103,090	9.09		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			890.01000	0.89001	975,800	9.09		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,366.24000	2.36624	2,131,800	9.10		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			876.28000	0.87628	960,790	9.10		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Put			1,036.93000	1.03693	1,136,080	8.96		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			862.88000	0.86288	946,140	9.11		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			644.87000	0.64487	531,340	8.20		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.78	Put			2,511.18000	2.51118	2,716,600	8.20		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,023.90000	1.02390	871,770	8.44		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	10.00	Put			1,889.25000	1.88925	2,056,070	8.44		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			70.62000	0.07062	49,710	7.66		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			5,455.62000	5.45562	5,753,660	7.66		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			394.13000	0.39413	313,440	8.01		0.00	0	13
R2030 On 04/05/2023 Bond Future	9.58	Put			3,182.52000	3.18252	3,420,780	8.01		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			496.47000	0.49647	401,460	8.09		0.00	0	47
R2030 On 03/08/2023 Bond Future	12.59	Put			187.76000	0.18776	201,770	10.81		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	10.40	Call			2,381.39000	2.38139	2,189,840	9.06		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	10.40	Put			1,994.84000	1.99484	2,128,550	9.06		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,021.17000	3.02117	2,805,180	9.27		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.36	Call			5,164.47000	5.16447	4,895,830	9.94		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			1,568.10000	1.56810	1,677,370	9.27		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			5,099.31000	5.09931	4,831,810	9.92		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			785.17000	0.78517	842,930	9.92		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			769.17000	0.76917	825,790	9.94		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			9,391.23000	9.39123	9,079,980	10.81		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Call			10,442.19000	10.44219	10,125,970	10.81		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			118.84000	0.11884	127,880	10.81		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.35	Call			5,131.95000	5.13195	4,863,890	9.93		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			777.22000	0.77722	834,420	9.93		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,929.32000	1.92932	2,046,650	8.77		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			3,488.54000	3.48854	3,275,930	8.75		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,958.79000	1.95879	2,077,650	8.75		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			3,514.55000	3.51455	3,301,170	8.76		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			1,943.86000	1.94386	2,061,950	8.76		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,540.93000	3.54093	3,326,790	8.77		0.00	0	
R2030 On 01/02/2024 Bond Future	9.93	Call			0.00000	0.00000	1,556,420	7.95		2,116,731.20	1,360	1,36
R2030 On 01/02/2024 Bond Future	9.93	Put			0.00000	0.00000	4,494,700	7.95		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2030	On	01/02/2024	Bond Future	11.31	Call			0.00000	0.00000	4,513,630	8.91	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put			0.00000	0.00000	1,890,020	8.91	5,140,854.40	2,720	1,36
R2030	On	01/02/2024	Bond Future	11.35	Call			4,857.85000	4.85785	4,620,520	8.95	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put			1,741.59000	1.74159	1,842,100	8.95	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call			4,885.20000	4.88520	4,647,280	8.96	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put			1,730.30000	1.73030	1,830,220	8.96	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call			4,912.91000	4.91291	4,674,420	8.96	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put			1,719.38000	1.71938	1,818,730	8.96	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put			5,176.78000	5.17678	5,402,180	7.39	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call			1,525.08000	1.52508	1,405,910	7.40	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put			5,149.52000	5.14952	5,374,200	7.40	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call			1,538.86000	1.53886	1,418,960	7.40	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put			5,122.36000	5.12236	5,346,310	7.40	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call			1,511.38000	1.51138	1,392,930	7.39	0.00	0	
Total R2030 Option												7,257,585.60	4,080	11,20
Total For R2030												7,257,585.60	4,080	104,80
R2032	On	04/05/2023	Bond Future			10.86156	86.20302	10.79043	86.56370		10.85	43,187,713.02	501	171,96
R2032	On	03/08/2023	Bond Future			10.98259	87.89977	10.90830	88.26757		11.77	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			11.11463	85.45799	11.03698	85.83284		11.13	0.00	0	
R2032	On	01/02/2024	Bond Future			11.25315	87.13448	11.17194	87.51653		10.26	0.00	0	
R2032	On	02/05/2024	Bond Future			11.41717	84.61571	11.33214	85.00461		10.07	0.00	0	
Total R2032 Future												43,187,713.02	501	174,56
R2032	On	04/05/2023	Bond Future	9.80	Call			157.04000	0.15704	116,260	9.51	0.00	0	50
R2032	On	04/05/2023	Bond Future	9.80	Put			5,393.85000	5.39385	5,713,750	9.51	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			15.85000	0.01585	16,380	14.04	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.89	Call			2,004.35000	2.00435	1,775,110	11.08	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put			1,179.49000	1.17949	1,284,220	11.36	0.00	0	70
R2032	On	04/05/2023	Bond Future	10.69	Call			1,455.12000	1.45512	1,261,540	10.75	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Put			4,309.13000	4.30913	4,598,350	9.79	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			3,628.77000	3.62877	3,334,040	11.88	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put			747.45000	0.74745	813,400	11.88	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			12,153.38000	12.15338	11,793,230	14.04	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			1,521.06000	1.52106	1,654,190	11.06	0.00	0	
R2032	On	04/05/2023	Bond Future	10.30	Call			656.76000	0.65676	538,660	10.14	0.00	0	50
R2032	On	04/05/2023	Bond Future	10.89	Put			1,500.03000	1.50003	1,631,470	11.08	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Call			2,341.81000	2.34181	2,094,860	11.26	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Put			1,284.88000	1.28488	1,398,610	11.26	0.00	0	13,00
R2032	On	04/05/2023	Bond Future	11.06	Call			2,535.86000	2.53586	2,279,910	11.36	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			1,284.09000	1.28409	1,103,820	10.64	0.00	0	40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2032 On 04/05/2023 Bond Future	10.62	Put			2,156.48000	2.15648	2,336,890	10.64		0.00	0	
R2032 On 04/05/2023 Bond Future	10.69	Put			1,967.79000	1.96779	2,134,890	10.75		0.00	0	50
R2032 On 04/05/2023 Bond Future	10.87	Call			1,945.53000	1.94553	1,719,670	11.05		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			1,542.19000	1.54219	1,677,010	11.05		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			1,974.91000	1.97491	1,747,360	11.06		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			186.09000	0.18609	139,470	9.57		0.00	0	6,50
R2032 On 04/05/2023 Bond Future	9.85	Put			5,148.64000	5.14864	5,462,700	9.57		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			325.02000	0.32502	253,560	9.79		0.00	0	70
R2032 On 04/05/2023 Bond Future	10.30	Put			3,198.96000	3.19896	3,441,540	10.14		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			1,081.50000	1.08150	918,710	10.49		0.00	0	70
R2032 On 04/05/2023 Bond Future	10.53	Put			2,419.30000	2.41930	2,617,190	10.49		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			5,479.47000	5.47947	5,193,150	12.89		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			1,385.11000	1.38511	1,466,590	12.89		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			579.80000	0.57980	505,810	11.10		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	11.90	Put			1,225.53000	1.22553	1,297,860	13.05		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			1,478.78000	1.47878	1,335,150	11.36		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	9.60	Put			7,412.17000	7.41217	7,705,980	11.10		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			4,570.25000	4.57025	4,794,420	11.36		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			5,444.91000	5.44491	5,159,270	12.88		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			1,397.10000	1.39710	1,479,260	12.88		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			5,513.90000	5.51390	5,226,900	12.90		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			1,373.02000	1.37302	1,453,820	12.90		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			5,967.95000	5.96795	5,672,480	13.05		0.00	0	5,00
R2032 On 02/11/2023 Bond Future	11.24	Call			3,759.05000	3.75905	3,531,250	11.35		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			2,783.53000	2.78353	2,930,580	11.35		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			3,703.68000	3.70368	3,477,630	11.33		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			2,823.61000	2.82361	2,972,410	11.33		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			3,731.32000	3.73132	3,504,390	11.34		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,803.51000	2.80351	2,951,430	11.34		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			2,357.55000	2.35755	2,478,860	11.02		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			5,464.81000	5.46481	5,203,400	11.03		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			2,342.90000	2.34290	2,463,540	11.03		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Call			5,403.98000	5.40398	5,143,890	11.01		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			2,371.98000	2.37198	2,493,940	11.01		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			5,434.52000	5.43452	5,173,780	11.02		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			2,104.16000	2.10416	1,954,740	9.62		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			5,793.59000	5.79359	6,033,070	9.62		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			2,121.34000	2.12134	1,971,110	9.62		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			5,762.30000	5.76230	6,000,970	9.62		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			2,086.71000	2.08671	1,938,110	9.61		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/05/2024	Bond Future	10.54	Put			5.82466000	5.82466	6,064,960	9.61	0.00	0	
Total R2032 Option												0.00	0	32,35
Total For R2032												43,187,713.02	501	206,95
R2035	On	04/05/2023	Bond Future			11.33950	85.83350	11.25317	86.32663		13.31	38,195,907.50	445	159,05
R2035	On	03/08/2023	Bond Future			11.46147	87.52287	11.37165	88.02576		13.53	0.00	0	6,76
R2035	On	02/11/2023	Bond Future			11.59581	84.72985	11.50232	85.24248		13.43	0.00	0	12
R2035	On	01/02/2024	Bond Future			11.73958	86.39244	11.64215	86.91495		13.27	0.00	0	
R2035	On	02/05/2024	Bond Future			11.89505	83.51397	11.79358	84.04601		12.64	0.00	0	
Total R2035 Future												38,195,907.50	445	165,94
R2035	On	04/05/2023	Bond Future	9.85	Call			84.67000	0.08467	57,960	12.06	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put			8,702.56000	8.70256	9,168,980	12.06	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put			4,736.39000	4.73639	5,107,740	12.38	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call			10,215.52000	10.21552	9,732,550	16.23	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			115.12000	0.11512	125,280	16.23	0.00	0	45
R2035	On	04/05/2023	Bond Future	11.80	Call			4,044.67000	4.04467	3,657,050	14.16	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put			988.64000	0.98864	1,094,150	14.16	0.00	0	1,05
R2035	On	04/05/2023	Bond Future	11.87	Call			4,329.11000	4.32911	3,931,520	14.27	0.00	0	
R2035	On	04/05/2023	Bond Future	11.87	Put			893.24000	0.89324	988,780	14.27	0.00	0	71
R2035	On	04/05/2023	Bond Future	12.46	Call			6,904.47000	6.90447	6,449,170	15.17	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			365.20000	0.36520	403,030	15.17	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.20	Call			1,934.10000	1.93410	1,661,500	13.24	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			2,239.85000	2.23985	2,460,380	13.24	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			1,963.36000	1.96336	1,688,460	13.25	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			2,211.49000	2.21149	2,429,720	13.25	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			1,992.85000	1.99285	1,715,670	13.27	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			2,183.41000	2.18341	2,399,360	13.27	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			632.15000	0.63215	499,860	12.44	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put			4,498.62000	4.49862	4,859,460	12.44	0.00	0	
R2035	On	04/05/2023	Bond Future	11.05	Call			1,523.67000	1.52367	1,286,320	13.01	0.00	0	71
R2035	On	04/05/2023	Bond Future	10.42	Call			410.83000	0.41083	314,560	12.24	0.00	0	45
R2035	On	04/05/2023	Bond Future	10.42	Put			5,386.31000	5.38631	5,783,170	12.24	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Call			563.80000	0.56380	442,020	12.38	0.00	0	71
R2035	On	04/05/2023	Bond Future	11.05	Put			2,700.44000	2.70044	2,956,220	13.01	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Call			1,847.70000	1.84770	1,582,030	13.19	0.00	0	45
R2035	On	04/05/2023	Bond Future	11.17	Put			2,326.65000	2.32665	2,554,110	13.19	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			1,953.40000	1.95340	2,094,600	14.50	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			5,367.68000	5.36768	5,004,910	14.52	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			1,936.99000	1.93699	2,077,110	14.52	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			5,294.31000	5.29431	4,933,700	14.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/08/2023	Bond Future	11.98	Put		1,969.73000	1.96973	2,112,010	14.49	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,331.06000	5.33106	4,969,370	14.50	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,599.85000	3.59985	3,325,160	13.34	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		4,054.92000	4.05492	4,292,860	13.34	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,628.51000	3.62851	3,352,590	13.35	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		4,028.11000	4.02811	4,264,820	13.35	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,571.59000	3.57159	3,298,130	13.33	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		4,082.17000	4.08217	4,321,340	13.33	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		3,370.20000	3.37020	3,552,580	13.95	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		6,230.44000	6.23044	5,889,450	13.96	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,351.38000	3.35138	3,532,900	13.96	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		6,263.27000	6.26327	5,921,420	13.97	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		3,332.98000	3.33298	3,513,640	13.97	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		6,197.97000	6.19797	5,857,840	13.95	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		3,125.35000	3.12535	2,895,360	12.20	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		6,391.72000	6.39172	6,693,770	12.20	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		3,147.35000	3.14735	2,916,320	12.20	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		6,358.15000	6.35815	6,659,160	12.20	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		3,169.42000	3.16942	2,937,360	12.21	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		6,324.71000	6.32471	6,624,690	12.21	0.00	0	
Total R2035 Option											0.00	0	5,98
Total For R2035											38,195,907.50	445	171,92
R2037	On	04/05/2023	Bond Future			11.61618	81.13763	11.52989	81.63207	14.37	109,535,800.50	1,350	57,47
R2037	On	03/08/2023	Bond Future			11.74625	78.47728	11.65654	78.98145	15.40	0.00	0	74,07
R2037	On	02/11/2023	Bond Future			11.87546	80.00959	11.78233	80.52347	14.54	0.00	0	
R2037	On	01/02/2024	Bond Future			12.01279	77.32410	11.91596	77.84790	15.18	0.00	0	
R2037	On	02/05/2024	Bond Future			12.17041	78.77510	12.06971	79.30852	13.74	0.00	0	
Total R2037 Future											109,535,800.50	1,350	131,54
R2037	On	04/05/2023	Bond Future	11.31	Call		1,527.41000	1.52741	1,290,980	14.07	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put		1,548.48000	1.54848	1,704,440	14.84	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		2,841.82000	2.84182	3,102,190	14.05	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		3,557.08000	3.55708	3,190,190	15.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		1,247.06000	1.24706	1,374,610	15.11	0.00	0	77
R2037	On	04/05/2023	Bond Future	13.73	Call		11,382.08000	11.38208	10,893,760	17.66	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		76.76000	0.07676	82,880	17.66	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		3,869.76000	3.86976	4,194,080	13.65	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		1,502.12000	1.50212	1,268,050	14.05	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,808.15000	2.80815	3,066,160	14.07	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,552.95000	1.55295	1,314,140	14.08	0.00	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
R2037	On	04/05/2023	Bond Future	11.32	Put		2,774.79000	2.77479	3,030,420	14.08		0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		2,969.21000	2.96921	2,630,730	14.84		0.00	0	40
R2037	On	04/05/2023	Bond Future	10.95	Call		775.51000	0.77551	623,550	13.54		0.00	0	70
R2037	On	04/05/2023	Bond Future	10.95	Put		4,219.22000	4.21922	4,561,700	13.54		0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		913.96000	0.91396	743,840	13.65		0.00	0	40
R2037	On	03/08/2023	Bond Future	12.12	Call		4,850.34000	4.85034	4,504,370	16.33		0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		2,295.91000	2.29591	2,454,110	16.33		0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		4,885.44000	4.88544	4,538,310	16.35		0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		2,277.24000	2.27724	2,434,280	16.35		0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		625.89000	0.62589	532,300	14.22		0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		8,862.79000	8.86279	9,273,370	14.22		0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		4,920.62000	4.92062	4,572,350	16.36		0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		2,258.71000	2.25871	2,414,610	16.36		0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		1,652.62000	1.65262	1,464,700	14.73		0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		5,491.11000	5.49111	5,807,360	14.73		0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,330.47000	3.33047	3,069,280	14.33		0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,520.77000	4.52077	4,773,460	14.33		0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,275.99000	3.27599	3,017,290	14.31		0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,579.77000	4.57977	4,834,950	14.31		0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,303.31000	3.30331	3,043,370	14.32		0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,550.32000	4.55032	4,804,260	14.32		0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		5,887.35000	5.88735	5,556,350	15.82		0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,735.42000	3.73542	3,928,220	15.82		0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		5,919.15000	5.91915	5,587,260	15.84		0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,715.07000	3.71507	3,906,980	15.84		0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		5,855.61000	5.85561	5,525,500	15.81		0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,755.88000	3.75588	3,949,570	15.81		0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,670.29000	6.67029	6,974,280	13.26		0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		3,174.42000	3.17442	2,943,960	13.27		0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,635.46000	6.63546	6,938,420	13.27		0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		3,196.75000	3.19675	2,965,260	13.27		0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,601.09000	6.60109	6,903,020	13.27		0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		3,152.50000	3.15250	2,923,070	13.26		0.00	0	
Total R2037 Option											0.00	0	6,20	
Total For R2037											109,535,800.50	1,350	137,75	
R2040	On	04/05/2023	Bond Future			11.73389	82.56404	11.63731	83.15810	15.36		0.00	0	51,18
R2040	On	03/08/2023	Bond Future			11.86105	79.68130	11.76071	80.28708	16.51		0.00	0	94,57
R2040	On	02/11/2023	Bond Future			11.98686	81.23706	11.88277	81.85456	15.60		0.00	0	8
R2040	On	01/02/2024	Bond Future			12.12023	78.32530	12.01209	78.95474	16.34		0.00	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
R2040 On 02/05/2024 Bond Future			12.27222	79.79473	12.15984	80.43577		14.81		0.00	0	
Total R2040 Future										0.00	0	145,78
R2040 On 04/05/2023 Bond Future	10.17	Call			84.32000	0.08432	55,890	13.91		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.17	Put			10,019.02000	10.01902	10,584,650	13.91		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			191.36000	0.19136	211,500	18.79		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.43	Call			1,732.59000	1.73259	1,448,060	15.24		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Put			1,391.52000	1.39152	1,550,850	16.35		0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Call			825.21000	0.82521	650,550	14.59		0.00	0	68
R2040 On 04/05/2023 Bond Future	10.92	Put			5,284.58000	5.28458	5,731,600	14.44		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			7,116.33000	7.11633	6,580,640	17.64		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			505.65000	0.50565	564,020	17.64		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			10,286.08000	10.28608	9,712,160	18.79		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			1,704.92000	1.70492	1,423,150	15.22		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			3,067.02000	3.06702	3,379,310	15.22		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			3,031.23000	3.03123	3,340,760	15.24		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			1,874.89000	1.87489	1,576,620	15.33		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			2,857.35000	2.85735	3,153,140	15.33		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			3,882.79000	3.88279	3,448,060	16.35		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			411.62000	0.41162	307,210	14.21		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			6,343.56000	6.34356	6,833,210	14.21		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			649.45000	0.64945	502,410	14.44		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.03	Put			4,723.16000	4.72316	5,142,560	14.59		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			1,677.49000	1.67749	1,398,490	15.21		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			3,103.14000	3.10314	3,418,200	15.21		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,452.86000	2.45286	2,646,070	17.27		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			5,150.69000	5.15069	4,740,890	17.24		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,493.12000	2.49312	2,689,100	17.24		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			5,188.04000	5.18804	4,776,860	17.25		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,472.91000	2.47291	2,667,510	17.25		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			5,225.49000	5.22549	4,812,920	17.27		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			3,469.79000	3.46979	3,167,430	15.41		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,185.79000	5.18579	5,500,930	15.41		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			3,412.46000	3.41246	3,113,070	15.39		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,252.00000	5.25200	5,570,110	15.39		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			3,441.21000	3.44121	3,140,330	15.40		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,218.94000	5.21894	5,535,560	15.40		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,202.18000	4.20218	4,444,110	16.74		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			6,120.21000	6.12021	5,731,610	16.75		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,179.12000	4.17912	4,419,960	16.75		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/02/2024	Bond Future	12.33	Call		6.05335000	6.05335	5,666,930	16.73	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,225.06000	4.22506	4,468,080	16.73	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		6,086.90000	6.08690	5,699,390	16.74	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		3,649.11000	3.64911	3,363,150	14.24	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put		6,907.22000	6.90722	7,262,300	14.24	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		3,673.85000	3.67385	3,386,650	14.25	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		6,870.85000	6.87085	7,224,690	14.25	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call		3,624.45000	3.62445	3,339,720	14.24	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		6,943.75000	6.94375	7,300,060	14.24	0.00	0	
Total R2040 Option											0.00	0	3,95
Total For R2040											0.00	0	149,77
R2044	On	04/05/2023	Bond Future			11.78458	78.98577	11.69831	79.52254	16.48	5,055,089.28	64	55,60
R2044	On	03/08/2023	Bond Future			11.90628	76.15776	11.81670	76.70520	17.75	0.00	0	21,47
R2044	On	02/11/2023	Bond Future			12.02630	77.64473	11.93345	78.20268	16.79	0.00	0	
R2044	On	01/02/2024	Bond Future			12.15322	74.78761	12.05682	75.35640	17.61	0.00	0	
R2044	On	02/05/2024	Bond Future			12.29726	76.19057	12.19716	76.76975	15.98	0.00	0	
Total R2044 Future											5,055,089.28	64	77,07
R2044	On	04/05/2023	Bond Future	11.43	Put		3,281.67000	3.28167	3,571,190	15.91	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		2,544.97000	2.54497	2,219,370	16.48	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		2,222.60000	2.22260	2,433,770	16.48	0.00	0	4,47
R2044	On	04/05/2023	Bond Future	12.00	Call		3,462.31000	3.46231	3,083,790	16.96	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		1,612.12000	1.61212	1,770,370	16.96	0.00	0	4,47
R2044	On	04/05/2023	Bond Future	12.25	Call		4,482.88000	4.48288	4,061,090	17.44	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		1,519.19000	1.51919	1,277,050	15.88	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		3,359.25000	3.35925	3,653,880	15.88	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		1,545.27000	1.54527	1,300,570	15.89	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		3,320.29000	3.32029	3,612,360	15.89	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		1,571.60000	1.57160	1,324,350	15.91	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		1,155.17000	1.15517	1,270,150	17.44	0.00	0	1,75
R2044	On	03/08/2023	Bond Future	11.75	Put		3,891.32000	3.89132	4,135,280	17.75	0.00	0	3,07
R2044	On	03/08/2023	Bond Future	12.00	Call		4,314.28000	4.31428	3,974,210	18.17	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put		3,201.07000	3.20107	3,408,440	18.17	0.00	0	4,77
R2044	On	03/08/2023	Bond Future	12.15	Call		4,848.44000	4.84844	4,488,160	18.43	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		2,844.26000	2.84426	3,031,420	18.43	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		4,884.78000	4.88478	4,523,210	18.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		2,821.83000	2.82183	3,007,700	18.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		4,921.42000	4.92142	4,558,550	18.46	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		2,799.78000	2.79978	2,984,350	18.46	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call		3,479.42000	3.47942	3,175,940	17.75	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	02/11/2023	Bond Future	11.56	Call		3,257.90000	3.25790	2,992,790	16.23	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,572.89000	5.57289	5,865,730	16.23	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		3,285.78000	3.28578	3,019,320	16.24	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,537.27000	5.53727	5,828,760	16.24	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		3,230.12000	3.23012	2,966,380	16.22	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,608.70000	5.60870	5,902,910	16.22	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,627.74000	4.62774	4,853,340	17.96	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		5,908.84000	5.90884	5,564,650	17.97	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,602.86000	4.60286	4,827,460	17.97	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		5,941.73000	5.94173	5,596,550	17.98	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,578.12000	4.57812	4,801,730	17.98	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		5,876.01000	5.87601	5,532,820	17.96	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		3,795.40000	3.79540	3,531,580	15.40	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		7,098.51000	7.09851	7,413,870	15.40	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		3,820.87000	3.82087	3,555,940	15.41	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		7,061.46000	7.06146	7,375,710	15.41	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		3,846.08000	3.84608	3,580,050	15.42	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		7,024.23000	7.02423	7,337,380	15.42	0.00	0	
Total R2044 Option											0.00	0	18,47
Total For R2044											5,055,089.28	64	95,55
R2048	On	04/05/2023	Bond Future			11.66844	78.12421	11.57704	78.71268	17.16	0.00	0	235,14
R2048	On	03/08/2023	Bond Future			11.77638	79.66185	11.68162	80.26198	17.50	0.00	0	
R2048	On	02/11/2023	Bond Future			11.89319	76.77867	11.79493	77.39036	17.50	0.00	0	
R2048	On	01/02/2024	Bond Future			12.01670	78.28512	11.91468	78.90865	16.91	0.00	0	13,00
R2048	On	02/05/2024	Bond Future			12.14792	75.31717	12.04204	75.95222	16.36	0.00	0	
Total R2048 Future											0.00	0	248,14
R2048	On	04/05/2023	Bond Future	11.33	Call		1,708.21000	1.70821	1,433,000	16.84	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		3,339.07000	3.33907	3,652,330	16.84	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		1,736.54000	1.73654	1,458,560	16.86	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		3,300.22000	3.30022	3,610,710	16.86	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		1,764.99000	1.76499	1,484,250	16.88	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		3,261.58000	3.26158	3,569,310	16.88	0.00	0	
R2048	On	04/05/2023	Bond Future	10.40	Call		207.13000	0.20713	148,340	15.57	0.00	0	1,50
R2048	On	04/05/2023	Bond Future	10.40	Put		8,549.83000	8.54983	9,079,510	15.57	0.00	0	
R2048	On	04/05/2023	Bond Future	11.10	Call		1,131.15000	1.13115	919,860	16.43	0.00	0	1,50
R2048	On	04/05/2023	Bond Future	11.10	Put		4,335.21000	4.33521	4,712,390	16.43	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		2,715.29000	2.71529	2,912,490	18.06	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		5,282.14000	5.28214	4,877,820	18.08	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		2,693.60000	2.69360	2,889,410	18.08	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 03/08/2023 Bond Future	12.11	Call			5.320.80000	5.32080	4,915,100	18.10		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,672.29000	2.67229	2,866,720	18.10		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			5,243.77000	5.24377	4,840,840	18.06		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			3,534.11000	3.53411	3,237,040	17.12		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,620.20000	5.62020	5,934,820	17.12		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			3,563.72000	3.56372	3,265,170	17.14		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,584.12000	5.58412	5,897,260	17.14		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			3,593.20000	3.59320	3,293,170	17.15		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,548.00000	5.54800	5,859,660	17.15		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,502.31000	4.50231	4,748,900	17.11		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			5,918.16000	5.91816	5,543,480	17.08		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,553.08000	4.55308	4,801,930	17.08		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			5,952.12000	5.95212	5,576,310	17.10		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,527.47000	4.52747	4,775,190	17.10		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			5,986.45000	5.98645	5,609,510	17.11		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			3,792.16000	3.79216	3,507,460	15.82		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			7,329.11000	7.32911	7,679,460	15.82		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			3,740.11000	3.74011	3,457,900	15.80		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			7,408.28000	7.40828	7,761,120	15.80		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			3,766.10000	3.76610	3,482,640	15.81		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			7,368.61000	7.36861	7,720,200	15.81		0.00	0	
Total R2048 Option										0.00	0	3,00
Total For R2048										0.00	0	251,14
R209 On 04/05/2023 Bond Future			11.37810	66.40167	11.29702	66.80800		15.08		0.00	0	19,50
R209 On 03/08/2023 Bond Future			11.48851	67.70861	11.40451	68.12300		15.36		0.00	0	1,60
R209 On 02/11/2023 Bond Future			11.60650	65.88065	11.51946	66.30297		15.19	1,712,896.90		26	4,00
R209 On 01/02/2024 Bond Future			11.72823	67.17311	11.63800	67.60363		15.06		0.00	0	
R209 On 02/05/2024 Bond Future			11.86793	65.28685	11.77433	65.72522		14.30		0.00	0	
Total R209 Future									1,712,896.90		26	25,31
R209 On 04/05/2023 Bond Future	10.00	Call			102.10000	0.10210	72,530	13.67		0.00	0	50
R209 On 04/05/2023 Bond Future	10.00	Put			7,104.12000	7.10412	7,480,880	13.67		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			326.03000	0.32603	355,900	17.27		0.00	0	8,50
R209 On 04/05/2023 Bond Future	11.09	Call			1,336.80000	1.33680	1,138,400	14.81		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Call			1,381.96000	1.38196	1,179,610	14.85		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Put			2,332.66000	2.33266	2,536,640	14.85		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Put			2,663.04000	2.66304	2,888,870	14.66		0.00	0	8,20
R209 On 04/05/2023 Bond Future	11.50	Call			2,421.39000	2.42139	2,147,930	15.52		0.00	0	1,00
R209 On 04/05/2023 Bond Future	11.50	Put			1,410.70000	1.41070	1,543,570	15.52		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Call			6,011.86000	6.01186	5,635,400	17.27		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	04/05/2023	Bond Future	10.50	Call		399.18000	0.39918	311,790	13.97	0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put		4,585.98000	4.58598	4,904,920	13.97	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		1,144.27000	1.14427	963,770	14.66	0.00	0	2,50
R209	On	04/05/2023	Bond Future	11.09	Put		2,390.29000	2.39029	2,598,220	14.81	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,359.28000	1.35928	1,158,900	14.83	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		2,361.34000	2.36134	2,567,290	14.83	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Put		7,982.19000	7.98219	8,325,220	14.18	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Put		4,942.45000	4.94245	5,208,750	14.64	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,390.39000	4.39039	4,097,940	16.37	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,856.73000	1.85673	1,978,670	16.37	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,421.73000	4.42173	4,128,350	16.39	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,841.18000	1.84118	1,962,190	16.39	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		482.50000	0.48250	411,140	14.18	0.00	0	1,80
R209	On	03/08/2023	Bond Future	11.95	Call		4,453.13000	4.45313	4,158,830	16.40	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,825.75000	1.82575	1,945,840	16.40	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		1,319.51000	1.31951	1,171,420	14.64	0.00	0	1,80
R209	On	02/11/2023	Bond Future	11.34	Call		2,932.35000	2.93235	2,713,250	15.00	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,815.12000	3.81512	4,018,340	15.00	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,956.57000	2.95657	2,736,440	15.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,789.72000	3.78972	3,991,910	15.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,908.21000	2.90821	2,690,150	14.99	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,840.65000	3.84065	4,044,910	14.99	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,053.97000	3.05397	3,205,130	15.76	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,337.46000	5.33746	5,057,370	15.77	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,036.81000	3.03681	3,187,240	15.77	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,365.98000	5.36598	5,085,170	15.79	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,019.75000	3.01975	3,169,460	15.79	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,308.98000	5.30898	5,029,620	15.76	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,756.50000	2.75650	2,564,920	13.79	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,687.49000	5.68749	5,934,280	13.79	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,776.12000	2.77612	2,583,670	13.80	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,657.15000	5.65715	5,903,070	13.80	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,795.82000	2.79582	2,602,500	13.80	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,626.95000	5.62695	5,872,000	13.80	0.00	0	
Total R209 Option											0.00	0	28,80
Total For R209											1,712,896.90	26	54,10
R210	On	04/05/2023	Bond Future			222.56058	222.56058	223.66665	223.66665		0.00	0	30
R210	On	03/08/2023	Bond Future			226.99485	226.99485	228.12295	228.12295		0.00	0	30
R210	On	02/11/2023	Bond Future			228.34154	228.34154	229.49171	229.49171		0.00	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
R210	On	01/02/2024	Bond Future			232.87533	232.87533	234.04796	234.04796			0.00	0	
R210	On	02/05/2024	Bond Future			234.09862	234.09862	235.29301	235.29301			0.00	0	
Total R210 Future												0.00	0	68
Total For R210												0.00	0	68
R213	On	04/05/2023	Bond Future			10.63464	82.34887	10.56343	82.67471		9.98	6,258,514.12	76	34,08
R213	On	03/08/2023	Bond Future			10.75028	83.96962	10.67576	84.30197		10.52	0.00	0	
R213	On	02/11/2023	Bond Future			10.88177	82.05861	10.80375	82.39728		10.05	656,468.88	8	1,26
R213	On	01/02/2024	Bond Future			11.02488	83.66903	10.94303	84.01419		9.53	0.00	0	
R213	On	02/05/2024	Bond Future			11.18491	81.69161	11.09906	82.04300		9.34	0.00	0	
Total R213 Future												6,914,983.00	84	35,31
R213	On	04/05/2023	Bond Future	10.73	Call			1,955.45000	1.95545	1,739,000	10.32	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			1,195.85000	1.19585	1,305,240	10.32	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,983.36000	1.98336	1,765,450	10.34	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			1,178.45000	1.17845	1,286,380	10.34	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			2,011.60000	2.01160	1,792,240	10.35	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			1,161.40000	1.16140	1,267,880	10.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			1,042.87000	1.04287	1,109,550	11.67	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			5,161.86000	5.16186	4,895,590	11.68	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			1,033.29000	1.03329	1,099,370	11.68	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			5,097.35000	5.09735	4,832,280	11.66	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			1,052.54000	1.05254	1,119,820	11.66	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			5,129.58000	5.12958	4,863,910	11.67	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			3,576.65000	3.57665	3,362,650	10.38	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			2,214.84000	2.21484	2,339,510	10.38	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			3,602.91000	3.60291	3,388,130	10.39	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			2,198.51000	2.19851	2,322,400	10.39	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			3,550.47000	3.55047	3,337,250	10.37	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			2,231.28000	2.23128	2,356,730	10.37	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,994.96000	1.99496	2,099,800	10.35	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			5,145.54000	5.14554	4,904,640	10.35	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,982.68000	1.98268	2,086,940	10.35	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			5,173.54000	5.17354	4,932,060	10.36	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,970.48000	1.97048	2,074,160	10.36	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			5,117.59000	5.11759	4,877,270	10.35	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			5,220.79000	5.22079	5,438,950	8.91	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			1,825.48000	1.82548	1,693,720	8.90	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			5,276.46000	5.27646	5,496,090	8.90	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			1,840.99000	1.84099	1,708,500	8.91	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			5,248.74000	5.24874	5,467,640	8.91	0.00	0	

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	02/05/2024	Bond Future	10.30	Call			1,856.25000	1.85625	1,723,020	8.91	0.00	0	
Total R213 Option												0.00	0	
Total For R213												6,914,983.00	84	35,31
R214	On	04/05/2023	Bond Future			11.57616	63.27422	11.49001	63.72416		16.85	0.00	0	22,80
R214	On	03/08/2023	Bond Future			11.68099	64.51955	11.59186	64.97837		17.19	0.00	0	2,98
R214	On	02/11/2023	Bond Future			11.79469	62.48217	11.70246	62.94984		17.12	0.00	0	
R214	On	01/02/2024	Bond Future			11.91478	63.70820	11.81924	64.18492		17.00	0.00	0	
R214	On	02/05/2024	Bond Future			12.04260	61.60820	11.94368	62.09374		16.26	0.00	0	
Total R214 Future												0.00	0	25,78
R214	On	04/05/2023	Bond Future	11.36	Call			1,609.10000	1.60910	1,373,790	16.59	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			2,297.78000	2.29778	2,512,410	16.59	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			1,634.30000	1.63430	1,396,870	16.61	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			2,269.59000	2.26959	2,482,100	16.61	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			1,659.70000	1.65970	1,420,160	16.62	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			2,241.67000	2.24167	2,452,070	16.62	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			4,722.61000	4.72261	4,397,020	18.27	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			1,934.24000	1.93424	2,067,470	18.27	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			4,755.02000	4.75502	4,428,450	18.29	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			1,918.49000	1.91849	2,050,740	18.29	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			4,690.25000	4.69025	4,365,660	18.26	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			1,950.11000	1.95011	2,084,340	18.26	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			4,258.10000	4.25810	4,490,750	16.73	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			2,973.97000	2.97397	2,737,800	16.74	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			4,230.06000	4.23006	4,461,560	16.74	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			2,998.47000	2.99847	2,761,150	16.75	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			4,201.97000	4.20197	4,432,320	16.75	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			2,949.36000	2.94936	2,714,340	16.73	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			5,154.49000	5.15449	4,858,230	17.49	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put			3,576.43000	3.57643	3,756,890	17.49	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			5,182.70000	5.18270	4,885,610	17.50	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put			3,556.46000	3.55646	3,736,090	17.50	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call			5,211.21000	5.21121	4,913,290	17.51	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put			3,536.84000	3.53684	3,715,640	17.51	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put			5,632.89000	5.63289	5,890,760	15.73	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call			3,231.51000	3.23151	3,005,730	15.71	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put			5,694.17000	5.69417	5,953,930	15.71	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call			3,253.24000	3.25324	3,026,520	15.72	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put			5,663.46000	5.66346	5,922,280	15.72	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call			3,275.05000	3.27505	3,047,380	15.73	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R214 Option										0.00	0	
Total For R214										0.00	0	25,78
Total for Bond										211,859,975.80	6,550	1,393,83
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2048									0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
Total R209 Future									0.00	0	
Total For R209									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future									0.00	0	
Total For R209/R186									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 04/05/2023 GOVI			868.95200	868.95200	872.89700	872.89700			17,379,040.00	2	84
GOVI On 03/08/2023 GOVI			886.05300	886.05300	890.07800	890.07800			0.00	0	
GOVI On 02/11/2023 GOVI			903.37200	903.37200	907.47000	907.47000			0.00	0	
GOVI On 01/02/2024 GOVI			921.11600	921.11600	925.29100	925.29100			0.00	0	
GOVI On 02/05/2024 GOVI			938.49900	938.49900	942.74300	942.74300			0.00	0	
Total GOVI Future									17,379,040.00	2	84
GOVI On 04/05/2023 GOVI	852.86	Call			200,370.00000	20.03700	160,920,000		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 Intert
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		200,270.00000	20.02700	160,820,000		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		200,170.00000	20.01700	160,720,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call		528,580.00000	52.85800	488,330,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call		528,480.00000	52.84800	488,230,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call		528,680.00000	52.86800	488,430,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call		216,700.00000	21.67000	175,720,000		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		216,600.00000	21.66000	175,620,000		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		216,500.00000	21.65000	175,520,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put		0.00000	0.00000	0,000		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		452,910.00000	45.29100	411,160,000		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		453,110.00000	45.31100	411,360,000		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		453,010.00000	45.30100	411,260,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put		82,470.00000	8.24700	124,910,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put		82,270.00000	8.22700	124,710,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put		82,370.00000	8.23700	124,810,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											17,379,040.00	2	84
Total for GOVI											17,379,040.00	2	84
AL37	On	04/05/2023	Index Future			873.96800	873.96800	875.84800	875.84800		0.00	0	
AL37	On	03/08/2023	Index Future			891.16800	891.16800	893.08700	893.08700		0.00	0	
AL37	On	02/11/2023	Index Future			908.58600	908.58600	910.53800	910.53800		0.00	0	
AL37	On	01/02/2024	Index Future			926.43300	926.43300	928.41800	928.41800		0.00	0	
AL37	On	02/05/2024	Index Future			943.91700	943.91700	945.93000	945.93000		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
AL7T	On	04/05/2023	Index Future			1,001.66300	1,001.66300	1,005.50600	1,005.50600			0.00	0	
AL7T	On	03/08/2023	Index Future			1,021.37600	1,021.37600	1,025.29700	1,025.29700			0.00	0	
AL7T	On	02/11/2023	Index Future			1,041.33900	1,041.33900	1,045.33100	1,045.33100			0.00	0	
AL7T	On	01/02/2024	Index Future			1,061.79400	1,061.79400	1,065.85900	1,065.85900			0.00	0	
AL7T	On	02/05/2024	Index Future			1,081.83200	1,081.83200	1,085.96300	1,085.96300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/05/2023	Index Future			881.47500	881.47500	885.46100	885.46100			0.00	0	5
ALBI	On	03/08/2023	Index Future			898.82300	898.82300	902.88900	902.88900			0.00	0	
ALBI	On	02/11/2023	Index Future			916.39100	916.39100	920.53100	920.53100			0.00	0	
ALBI	On	01/02/2024	Index Future			934.39100	934.39100	938.60800	938.60800			0.00	0	
ALBI	On	02/05/2024	Index Future			952.02500	952.02500	956.31200	956.31200			0.00	0	
Total ALBI Future												0.00	0	5
Total For ALBI												0.00	0	5
IGOV	On	04/05/2023	Index Future			323.78700	323.78700	324.60100	324.60100			0.00	0	65
IGOV	On	03/08/2023	Index Future			330.23800	330.23800	331.06800	331.06800			0.00	0	
IGOV	On	02/11/2023	Index Future			336.76900	336.76900	337.61400	337.61400			0.00	0	
IGOV	On	01/02/2024	Index Future			343.45900	343.45900	344.31900	344.31900			0.00	0	
IGOV	On	02/05/2024	Index Future			350.01500	350.01500	350.88700	350.88700			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	15/03/2023	Jibar Future			7.52000	92.48000	7.51500	92.48500			0.00	0	
JIBAR F	On	19/04/2023	Jibar Future			7.73500	92.26500	7.72500	92.27500			0.00	0	
JIBAR F	On	17/05/2023	Jibar Future			7.78000	92.22000	7.76000	92.24000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.91500	92.08500	7.88500	92.11500			0.00	0	
JIBAR F	On	19/07/2023	Jibar Future			7.92000	92.08000	7.91000	92.09000			0.00	0	
JIBAR F	On	16/08/2023	Jibar Future			7.97000	92.03000	7.96000	92.04000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			7.97000	92.03000	7.97000	92.03000			0.00	0	7
JIBAR F	On	20/12/2023	Jibar Future			7.91000	92.09000	7.90500	92.09500			0.00	0	27
JIBAR F	On	20/03/2024	Jibar Future			7.93000	92.07000	7.91500	92.08500			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			7.84000	92.16000	7.83000	92.17000			0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			7.76000	92.24000	7.75000	92.25000			0.00	0	6
JIBAR F	On	18/12/2024	Jibar Future			7.72500	92.27500	7.72500	92.27500			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total for Derivatives :										229,239,015.80	6,552	1,395,84
ABCPI3 On 07/12/2023 Spot Bond			4.90000	327.21660	4.90000	327.14026				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.69776				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.25706				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.61500	101.53252	9.61500	101.50633				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.78000	88.63578	11.78000	88.60791				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	101.35347				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.82170				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.63086				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.84385				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	100.85139				0.00	500,000,000	200,000,00
Total ABFN22 SPOT										0.00	500,000,000	200,000,00
Total For ABFN22										0.00	500,000,000	200,000,00
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.31506				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	

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! On 17/10/2024 Spot Bond					0.00000	101.73566				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2! On 17/10/2029 Spot Bond					0.00000	103.33532				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2! On 29/08/2023 Spot Bond					0.00000	100.13076				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2! On 29/08/2025 Spot Bond					0.00000	100.64035				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3! On 29/08/2028 Spot Bond					0.00000	100.69564				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3! On 15/11/2023 Spot Bond					0.00000	100.46884				0.00	1,600,000,000	1,120,000,000
Total ABFN32 SPOT										0.00	1,600,000,000	1,120,000,000
Total For ABFN32										0.00	1,600,000,000	1,120,000,000
ABFN3! On 15/11/2024 Spot Bond					0.00000	100.67757				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3! On 07/02/2024 Spot Bond					0.00000	100.77216				0.00	0	10,000,000
Total ABFN35 SPOT										0.00	0	10,000,000
Total For ABFN35										0.00	0	10,000,000
ABFN3! On 07/02/2026 Spot Bond					0.00000	100.93339				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3! On 07/02/2029 Spot Bond					0.00000	101.34426				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4! On 16/09/2024 Spot Bond					0.00000	101.74133				0.00	0	20,000,000
Total ABFN40 SPOT										0.00	0	20,000,000
Total For ABFN40										0.00	0	20,000,000
ABFN4! On 16/09/2026 Spot Bond					0.00000	101.58749				0.00	0	
Total ABFN41 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	101.21122				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.85324				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.86326				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.32099				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	99.95709				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	99.95577				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.17045				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	101.08215				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.42990				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.13981				0.00	200,000,000	200,000,000
Total ABFN52 SPOT										0.00	200,000,000	200,000,000
Total For ABFN52										0.00	200,000,000	200,000,000
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.18780				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.29075				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN54 On 14/02/2029 Spot Bond					0.00000	100.19480				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN55 On 08/11/2027 Spot Bond					0.00000	101.80027				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN56 On 14/11/2025 Spot Bond					0.00000	100.18849				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN57 On 14/11/2027 Spot Bond					0.00000	100.19377				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN58 On 28/11/2025 Spot Bond					0.00000	99.86374				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.49456				0.00	3,000,000,000	1,500,000,000
Total ABGN01 SPOT										0.00	3,000,000,000	1,500,000,000
Total For ABGN01										0.00	3,000,000,000	1,500,000,000
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.78141				0.00	500,000,000	250,000,000
Total ABGN02 SPOT										0.00	500,000,000	250,000,000
Total For ABGN02										0.00	500,000,000	250,000,000
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.38503				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.70935				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.92872				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	102.08766				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.44054				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.50070				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.96000	7.96000	7.96000	161.50529				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	68.61505	100.00000	68.45464				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.69000	3.69000	3.69000	165.60608				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.66000	4.66000	4.66000	215.29058				0.00	0	410,000,00
Total ABN62 SPOT										0.00	0	410,000,00
Total For ABN62										0.00	0	410,000,00
ABN63 On 07/12/2033 Spot Bond			5.17000	5.17000	5.17000	236.18140				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			9.06500	9.06500	9.06500	99.85121				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.53000	8.53000	8.53000	108.11154				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.94500	106.38395	8.94500	106.35824				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.94000	109.43130	8.94000	109.40486				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.03500	105.07639	8.03500	105.05352				0.00	0	
Total ABS18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.28500	102.56617	9.28500	102.54046				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	17.88505	100.00000	17.84503				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.55000	328.08192	4.55000	328.00845				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.40500	11.40500	11.40500	100.67942				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.72545				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.69066				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.63185				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.08238				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.17334				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.53963				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.91733				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.88222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.83987				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA1 On 28/10/2025 Spot Bond					0.00000	103.49693				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.35371				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.49533				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	105.38696				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.65427				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.83192				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.82886				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.84760				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.83000	97.58384	8.83000	97.56055				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.87595				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2C1: On 18/07/2026 Spot Bond					0.00000	100.97034				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.08812				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.77919				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.02404				0.00	80,000,000	20,000,000
Total AHF5A2 SPOT										0.00	80,000,000	20,000,000
Total For AHF5A2										0.00	80,000,000	20,000,000
AHF5A: On 21/08/2023 Spot Bond			9.59000	100.21772	9.59000	100.19258				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.14251				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.02488				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.02598				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.22232				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.43894				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.02300				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.02476				0.00	0	
Total AHF6B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.02584				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.03341				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.13388				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.20007				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.02530				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.02489				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.02638				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.02586				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.41122				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.03420				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.45500	104.24623	8.45500	104.22245				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			10.30500	100.94886	10.30500	100.92084				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.97000	92.95623	11.97000	92.92639				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.16291				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.16794				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	102.26712				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.79000	194.45079	6.79000	194.39560				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.42202				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.73665				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.81376				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.43858				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.00004				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.52000	250.84242	5.52000	250.77972				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN03: On 07/12/2033 Spot Bond			6.13000	217.58891	6.13000	217.53100				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.53000	206.86653	5.53000	206.81478				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.55000	114.29738	5.55000	114.26864				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	102.75674				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.80427				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.55086				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.17944				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.05008				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.02482				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.84032				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.40975				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.62140				0.00	0	
Total ASN300 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	102.29049				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.12500	5.12500	5.12500	114.57398				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.70500	5.70500	5.70500	103.42621				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.67559				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.82757				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.34024				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.20537				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.66000	112.82569	5.66000	112.79697				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.63875				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.98942				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.73213				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.59522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.59522				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	99.85074				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	101.92981				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	101.70888				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	102.11085				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 06/11/2023 Spot Bond					0.00000	101.19220				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2023 Spot Bond					0.00000	101.72386				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	101.72386				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2024 Spot Bond					0.00000	101.86716				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 17/12/2025 Spot Bond					0.00000	101.60597				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	101.57776				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	

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 20/12/2024 Spot Bond					0.00000	101.75182				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.93746				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	104.36789				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.46830				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.49680				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.83370				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	101.64785				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.86516				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.87017				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2024 Spot Bond			10.05000	10.05000	10.05000	99.98532				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.87000	10.87000	10.87000	99.87190				0.00	0	
Total ASN470 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.54335				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.59758				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	102.16312				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.90574				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	130.57700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.65500	10.65500	10.65500	99.78418				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.11823				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.61584				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.61584				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.57619				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.22500	97.75833	10.22500	97.73155				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.40500	97.55701	9.40500	97.53238				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.95500	96.47485	9.95500	96.44910				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			9.95500	96.47485	9.95500	96.44910				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN520 On 31/07/2024 Spot Bond			8.53000	101.32326	8.53000	101.29988				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN521 On 31/07/2024 Spot Bond			10.48000	101.42879	10.48000	101.40017				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			10.43000	101.42609	10.43000	101.39761				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN531 On 31/01/2024 Spot Bond			9.93000	101.15111	9.93000	101.12404				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN531 On 31/01/2024 Spot Bond			9.93000	101.15111	9.93000	101.12404				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	101.32808				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	100.56806				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 31/07/2023 Spot Bond			10.56500	100.69488	10.56500	100.66701				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN550 On 31/01/2024 Spot Bond			10.65500	100.48940	10.65500	100.46059				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN55: On 31/01/2024 Spot Bond			10.51500	100.68586	10.51500	100.65737				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.45686				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.75371				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	99.69777				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.77063				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			9.87500	100.00106	9.87500	99.97444				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	101.04624				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.92018				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.69276				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.74622				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	99.82918				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.65005				0.00	0	
Total ASN607 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.64186				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.47525				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.14057				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.62901				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	99.88982				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.27590				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.57248				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	99.82383				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.27791				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.73449				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.84893				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	102.19645				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.47608				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	101.96198				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	101.07624				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.41278				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	99.87318				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.05239				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	102.26292				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	101.42475				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	103.04900				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	101.84719				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	99.82272				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	

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 22/06/2026 Spot Bond					0.00000	96.54948				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.40736				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.56528				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.62033				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.88815				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.64928				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.67330				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.68200				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.93126				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.34560				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.38450				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.05495				0.00	0	
Total ASN714 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond					0.00000	101.42633				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	102.15516				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2024 Spot Bond					0.00000	101.24853				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	101.87073				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 05/06/2023 Spot Bond					0.00000	102.08857				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.60673				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	99.83430				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	101.42250				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	101.62981				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.64721				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.68142				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.58574				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.93196				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.85498				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.65884	9.65884	9.65884	104.42820				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	102.15533				0.00	0	800,000,00
Total ASN791 SPOT										0.00	0	800,000,00
Total For ASN791										0.00	0	800,000,00
ASN79: On 31/01/2024 Spot Bond			10.23500	10.23500	10.23500	100.57578				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.63599				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.58281				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.58343				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.61346				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.49195				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.29972				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82(On 02/04/2026 Spot Bond					0.00000	101.25892				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.02852				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.47817				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82(On 31/01/2037 Spot Bond					0.00000	95.56473				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.07145				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.23350				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.23112				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83(On 14/04/2027 Spot Bond					0.00000	101.04044				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83(On 14/04/2027 Spot Bond					0.00000	100.93540				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83(On 14/04/2027 Spot Bond					0.00000	100.93540				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83(On 31/01/2025 Spot Bond					0.00000	100.63610				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83(On 20/06/2026 Spot Bond					0.00000	101.68081				0.00	0	
Total ASN837 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.74036				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.73631				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.73631				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.76578				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	106.24462				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/04/2023 Spot Bond			7.03500	7.03500	7.03500	100.56883				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/04/2023 Spot Bond			7.08500	7.08500	7.08500	100.57261				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/04/2023 Spot Bond			7.23500	7.23500	7.23500	100.58393				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.64722				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.64413				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	101.62990				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.66486				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	99.83438				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.91538				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 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	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.59762				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	108.13405				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	104.23309				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	101.88850				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	101.88850				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN865 On 09/06/2023 Spot Bond					0.00000	101.67369				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN866 On 14/06/2027 Spot Bond					0.00000	101.76280				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	101.76280				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	

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 30/09/2027 Spot Bond					0.00000	101.38854				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.55197				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.85603				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.83865				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.54741				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.96519				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.90201				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.48805				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.84840				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.10500	101.15810	11.10500	101.12790				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	94.40113				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.55493				0.00	0	
Total ASN903 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.61241				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.83115				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.82791				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.83115				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.83438				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.83276				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.83034				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	99.83276				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	99.83034				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	97.11742				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	94.52373				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	101.76892				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	106.70266				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.89958				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.60469				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN938 On 20/12/2027 Spot Bond					0.00000	101.78655				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	101.72218				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN941 On 20/12/2025 Spot Bond					0.00000	101.66457				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN943 On 20/12/2027 Spot Bond					0.00000	101.98649				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN944 On 20/06/2027 Spot Bond					0.00000	101.61685				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN948 On 20/06/2027 Spot Bond					0.00000	101.62990				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN950 On 31/08/2027 Spot Bond					0.00000	99.83438				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN951 On 31/07/2027 Spot Bond					0.00000	100.63894				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 20/12/2027 Spot Bond					0.00000	101.87350				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	101.67849				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	101.57776				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.32072				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	108.62737				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.87352				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.74557				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	86.24954				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	100.65966				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.58825				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	100.32456				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	79.29416				0.00	0	
Total ASN981 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	100.18756				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	100.11214				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	100.12526				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN98: On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			510,000,000,000,000.00	105,100,000,000	105,100,000,00	
Total ASN985 SPOT									10,000,000,000,000.00	105,100,000,000	105,100,000,00	
Total For ASN985									10,000,000,000,000.00	105,100,000,000	105,100,000,00	
ASN98: On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total ASN986 SPOT									0.00	0		
Total For ASN986									0.00	0		
BAW29 On 22/02/2023 Spot Bond					0.00000	100.00000			0.00	0		
Total BAW29 SPOT									0.00	0		
Total For BAW29									0.00	0		
BAW33 On 13/10/2023 Spot Bond			7.11500	101.64791	7.11500	101.62838			0.00	0		
Total BAW33 SPOT									0.00	0		
Total For BAW33									0.00	0		
BAW34 On 09/10/2023 Spot Bond					0.00000	101.71734			0.00	0	100,000,00	
Total BAW34 SPOT									0.00	0	100,000,00	
Total For BAW34									0.00	0	100,000,00	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.66841			0.00	0	400,000,00	
Total BAW36 SPOT									0.00	0	400,000,00	
Total For BAW36									0.00	0	400,000,00	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.96457			0.00	0	500,000,00	
Total BAW37 SPOT									0.00	0	500,000,00	
Total For BAW37									0.00	0	500,000,00	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.34266			0.00	0		
Total BAW38 SPOT									0.00	0		
Total For BAW38									0.00	0		
BAWGL On 22/08/2025 Spot Bond					0.00000	100.15485			0.00	0	400,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAWGL1 SPOT										0.00	0	400,000,00
Total For BAWGL1										0.00	0	400,000,00
BAWGL On 22/08/2027 Spot Bond					0.00000	100.36342				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.85500	11.85500	11.85500	105.64684				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.91142				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.64115				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.71127				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.19360				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.74690				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.65894				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.76123				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.58752				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.06814				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA9(On 30/06/2024 Spot Bond					0.00000	101.73641				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9(On 30/06/2023 Spot Bond					0.00000	101.55845				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	101.59178				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	101.55793				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9(On 30/06/2025 Spot Bond					0.00000	102.32786				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA9(On 30/06/2025 Spot Bond					0.00000	101.54454				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA9(On 30/09/2025 Spot Bond					0.00000	100.77362				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA9(On 30/06/2023 Spot Bond					0.00000	101.66010				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA9(On 30/09/2023 Spot Bond					0.00000	101.65918				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA9(On 30/09/2027 Spot Bond					0.00000	101.61209				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	101.82816				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	101.96625				0.00	0	
Total BAYB15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.86232				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.82853				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	101.81525				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	101.82816				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	101.82853				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	101.89609				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.96000	8.96000	8.96000	99.40808				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.44960				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	101.86416				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.45436				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.93911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.40496				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.93681				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.54472				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.18148				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.50581				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.19504				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.51196				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.76183				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.25100				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.64511				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.49500	103.38735	8.49500	103.36360				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID13 On 14/06/2024 Spot Bond					0.00000	102.07347				0.00	0	400,000,00
Total BID13 SPOT										0.00	0	400,000,00
Total For BID13										0.00	0	400,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.86078				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.28671				0.00	0	350,000,00
Total BID16 SPOT										0.00	0	350,000,00
Total For BID16										0.00	0	350,000,00
BID17 On 24/06/2027 Spot Bond					0.00000	101.31564				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.62013				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.10317				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.31500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	74.86300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.86400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	52.09600				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.18560				0.00	0	200,000,00
Total BPPF13 SPOT										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF13										0.00	0	200,000,00
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.01433				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.89079				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.10471				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.06762				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.47249				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.10816				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	100.27455				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	102.15490				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	102.16049				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	101.38008				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.58937				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10C On 30/09/2026 Spot Bond					0.00000	101.57824				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.54438				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.00647				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.39761				0.00	0	890,000,00
Total CBL30 SPOT										0.00	0	890,000,00
Total For CBL30										0.00	0	890,000,00
CBL31 On 21/11/2025 Spot Bond					0.00000	100.02282				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.45500	103.41047	8.45500	103.38717				0.00	0	100,000,00
Total CCT01 SPOT										0.00	0	100,000,00
Total For CCT01										0.00	0	100,000,00
CCT02 On 12/06/2024 Spot Bond			8.75500	105.74173	8.75500	105.71684				0.00	0	350,000,00
Total CCT02 SPOT										0.00	0	350,000,00
Total For CCT02										0.00	0	350,000,00
CCT03 On 15/03/2025 Spot Bond			9.30500	108.34978	9.30500	108.32255				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.34500	10.34500	10.34500	100.62205				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.62071				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.81969				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR47 On 28/02/2025 Spot Bond					0.00000	99.81070				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.93144				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.97149				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.68339				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.69046	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	101.70080				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.51000	105.56574	9.51000	105.53865				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	109.85085	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	100.49963				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.03299				0.00	0	
Total CLN371 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.94500	104.14100	10.94500	104.11035				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	113.30657	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	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.39000	157.53022	6.39000	157.48704				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.50000	151.54185	8.50000	151.49181				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.15500	101.03072	9.15500	101.00574				0.00	0	300,000,00
Total CLN496 SPOT										0.00	0	300,000,00
Total For CLN496										0.00	0	300,000,00
CLN497 On 04/09/2024 Spot Bond					0.00000	100.82409				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.13115				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 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	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	101.78927				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	100.59434				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	99.00160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN52(On 12/03/2023 Spot Bond					0.00000	101.81193				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	99.87759				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	101.76384				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2023 Spot Bond					0.00000	100.82728				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52(On 26/04/2023 Spot Bond					0.00000	100.73418				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52(On 21/02/2024 Spot Bond					0.00000	100.54311				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52(On 25/11/2024 Spot Bond					0.00000	99.31851				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53(On 12/03/2023 Spot Bond					0.00000	101.81193				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53(On 20/06/2023 Spot Bond					0.00000	101.70853				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53(On 18/07/2025 Spot Bond					0.00000	100.90451				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53(On 18/07/2025 Spot Bond			10.18500	101.35263	10.18500	101.32482				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN536 On 18/07/2023 Spot Bond					0.00000	100.64823				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	100.22301				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.01385				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	158.89500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.85338				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.65500	101.11530	9.65500	101.08897				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.70500	104.74784	9.70500	104.72042				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.79500	103.71323	9.79500	103.68583				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.84500	9.84500	9.84500	323.17875				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.18706				0.00	0	
Total CLN556 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.23181				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.94947				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.08665				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	136.07500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.23846				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.15500	102.82239	10.15500	102.84341				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.65500	104.04296	9.65500	104.01586				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.54816				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.10836				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.08777				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	99.69592				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.22999				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.88500	103.03157	9.88500	103.00412				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.23907				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.23071				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.75195				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	101.81279				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.88065				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	101.29826				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.31066				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.84044				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	100.88796				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	100.05829				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN586 On 16/09/2025 Spot Bond					0.00000	103.85958				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	105.07220				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.63806				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	103.49711				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	103.55889				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.81000	155.95116	4.81000	124.85994				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.22847				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	101.47671				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	99.95002				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.12500	9.12500	9.12500	102.30730				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.25078				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.73562				0.00	0	
Total CLN599 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.63806				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.63806				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	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.71000	8.71000	8.71000	100.44961				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.39388				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2024 Spot Bond					0.00000	99.65041				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	103.45834				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.92639				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.28500	102.93184	9.28500	102.90610				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.73242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.65012				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.94030				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	102.25131				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 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	
CLN617 On 20/12/2024 Spot Bond					0.00000	103.02835				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	102.09203				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.56995				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.95762				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 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	
CLN624 On 19/08/2025 Spot Bond					0.00000	100.05419				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN627 On 31/07/2034 Spot Bond					0.00000	99.09403				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.84500	60.67849	12.84500	79.29658				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	100.29473				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.35500	98.26776	10.35500	98.24035				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.05402				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	100.23136				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.29542				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.33637				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.18889				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.02388				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.05386				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.92391				0.00	0	
Total CLN638 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.05712				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.85640				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.02396				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.61855				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	100.72856				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.62032				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.16216				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	102.09272				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.05386				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.05386				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	99.49200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.83887				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.56242				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	102.05927				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	101.41400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	127.02300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	152.13700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	99.87051				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.47354				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.06102				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.45138				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN66(On 18/09/2024 Spot Bond					0.00000	102.82892				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67(On 27/02/2023 Spot Bond					0.00000	99.87211				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	100.05766				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67(On 31/01/2025 Spot Bond			5.35747	160.57038	5.35747	130.45912				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67(On 31/01/2025 Spot Bond			5.35747	160.57038	5.35747	130.45996				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	100.05847				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	100.06064				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67(On 21/12/2026 Spot Bond					0.00000	101.59476				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond					0.00000	102.05692				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68(On 19/08/2025 Spot Bond					0.00000	101.74332				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68(On 07/12/2023 Spot Bond					0.00000	101.84571				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68(On 21/06/2023 Spot Bond					0.00000	101.55038				0.00	0	
Total CLN683 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.57781				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.39508				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.76599				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.76578				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.85287				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	101.36845				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.62066				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.05424				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.73094				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.24042				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	105.81280				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	101.97124				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	88.41431				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.50317				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	85.28500				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.06173				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.37070				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.59632				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.70466				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.94493				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	101.67188				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	100.21368				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.60317				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN715 On 21/06/2025 Spot Bond					0.00000	101.60317				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.60317				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	80.75393				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.66462				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	79.76162				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	80.08068				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.91552				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	80.78340				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.51926				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.51926				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.51926				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.53638				0.00	0	
Total CLN727 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.53638				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.53638				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	83.25438				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.28028				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.91107				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.62042				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.68426				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.17844				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.89223				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	102.17791				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	118.21800				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	92.93131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.05332				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.46563				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.55615				0.00	0	
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	100.86469				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	102.41930				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	101.62060				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.63007				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	101.76280				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.18976				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.44258				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	98.94796				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	101.11202				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.05942				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.49866				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	100.33595				0.00	0	
Total CLN763 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.67951				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.64649				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.44258				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.63775				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.09085				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	104.72615				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	81.74496				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	86.58791				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	99.83990				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.64586				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.50000	6.50000	6.50000	103.37913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	102.23047				0.00	0	600,000,00
Total CLN776 SPOT										0.00	0	600,000,00
Total For CLN776										0.00	0	600,000,00
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	102.55188				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.57395				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.57690				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	100.08602				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.59167				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.59817				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.38853				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.48338				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.38853				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN788 On 31/01/2027 Spot Bond					0.00000	110.39829				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	110.23096				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.63315				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 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	100.63315				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.50400				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.63315				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.63315				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.38860				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.63315				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.63330				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.63581				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.63581				0.00	0	
Total CLN800 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	102.35670				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	85.99939				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	500,000,00
Total CLN803 SPOT										0.00	0	500,000,00
Total For CLN803										0.00	0	500,000,00
CLN80 On 31/01/2027 Spot Bond					0.00000	100.57868				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN80 On 20/04/2023 Spot Bond					0.00000	100.91510				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.63888				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN80 On 28/02/2027 Spot Bond					0.00000	102.36832				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.59758				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN80 On 21/12/2027 Spot Bond					0.00000	101.52622				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.96000	99.43201	8.96000	99.40808				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.53467				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.81979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.63315				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.63337				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.63888				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.57397				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.63315				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.63337				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.38860				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	100.63337				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.63337				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN826 On 31/07/2027 Spot Bond					0.00000	100.63304				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	100.63337				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	86.91802				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.63315				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	104.01945				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	101.94798				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	100.63304				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			9.27000	9.27000	9.27000	102.51993				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	102.34515				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	102.34529				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	102.34530				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	102.34519				0.00	0	
Total CLN837 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN837										0.00	0	
CLN83: On 31/03/2027 Spot Bond					0.00000	101.38860				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83: On 20/06/2027 Spot Bond					0.00000	101.61772				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.29411				0.00	0	
Total CLN840 SPOT										0.00	0	
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	101.90862				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.25540				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.26911				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN84: On 31/03/2025 Spot Bond					0.00000	101.38860				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84: On 31/03/2027 Spot Bond					0.00000	101.38860				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84: On 31/03/2029 Spot Bond					0.00000	101.38823				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85(On 31/07/2025 Spot Bond					0.00000	100.67177				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond					0.00000	101.74805				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.62990				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85 On 20/06/2027 Spot Bond					0.00000	101.70299				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.81256				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.84734				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85 On 23/09/2026 Spot Bond					0.00000	101.72885				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85 On 06/08/2023 Spot Bond					0.00000	100.74682				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85 On 28/02/2024 Spot Bond				100.00000	0.00000	82.76122				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	100.63337				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	101.71690				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN862 On 20/06/2027 Spot Bond					0.00000	101.61250				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	101.89462				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	113.26443				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.20800				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	100.69508				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	85.95880				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.56230				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.56808				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.56512				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	86.44909				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	102.34515				0.00	0	
Total CLN873 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN873										0.00	0	
CLN87 On 20/06/2027 Spot Bond					0.00000	101.65601				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	100.79841				0.00	0	410,000,00
Total CLN875 SPOT										0.00	0	410,000,00
Total For CLN875										0.00	0	410,000,00
CLN87 On 29/10/2025 Spot Bond					0.00000	100.79841				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87 On 24/04/2023 Spot Bond					0.00000	100.65200				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87 On 31/01/2030 Spot Bond					0.00000	100.56097				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87 On 02/04/2026 Spot Bond					0.00000	101.25078				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88 On 02/04/2026 Spot Bond					0.00000	101.24400				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.74948				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	100.55919				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.51976				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.31645				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.31645				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	81.13819				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	81.28670				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.75000	5.75000	5.75000	123.36226				0.00	0	
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	101.80394				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	101.71348				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.63337				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.66805				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	102.34515				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.38854				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN897 On 02/04/2026 Spot Bond					0.00000	101.18972				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 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	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.29882				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.80804				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			11.35000	11.35000	11.35000	104.81796				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 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	
CLN903 On 20/12/2027 Spot Bond			10.74000	10.74000	10.74000	103.69734				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	102.00491				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	101.91683				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.79176				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	102.25222				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	104.03900				0.00	0	
Total CLN908 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN908										0.00	0	
CLN908 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	
CLN910 On 20/06/2024 Spot Bond					0.00000	101.94495				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	100.61717				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	100.63286				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	100.84935				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.12500	103.18299	10.12500	103.15516				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.94500	103.33901	10.94500	103.30876				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.21500	100.87895	11.21500	100.84871				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.59000	103.49450	9.59000	103.46759				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.71500	94.73986	12.71500	94.70778				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.30500	94.85846	11.30500	94.82982				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.16148				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.05500	10.05500	10.05500	103.28829				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.85114				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.52682				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.82155				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.02417				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.29561				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.30941				0.00	10,000,000,000	10,000,000,000
Total DTF002 SPOT										0.00	10,000,000,000	10,000,000,000
Total For DTF002										0.00	10,000,000,000	10,000,000,000
DTF003 On 14/09/2023 Spot Bond					0.00000	101.56446				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.59486				0.00	0	100,000,000
Total DTF004 SPOT										0.00	0	100,000,000
Total For DTF004										0.00	0	100,000,000
DV23 On 27/02/2023 Spot Bond			7.25500	99.92056	7.25500	99.90071				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	98.91599	100.00000	98.64864				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	98.91599	100.00000	98.64864				0.00	0	
Total DV23/R2023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.83500	100.92195	8.83500	100.89785				0.00	0	800,000,00
Total DV24 SPOT										0.00	0	800,000,00
Total For DV24										0.00	0	800,000,00
DV24/R On 18/02/2024 Spot Bond			9.69000	100.13078	9.69000	100.10461				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.13078	9.69000	100.10461				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.25500	97.86551	10.25500	97.83848				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.37000	94.72769	11.37000	94.69875				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	100.13619	10.10000	100.10893				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.13619	10.10000	100.10893				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	101.28292				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.33970				0.00	0	210,000,00
Total DVF25 SPOT										0.00	0	210,000,00
Total For DVF25										0.00	0	210,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	101.36220				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.23480				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.51202				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	103.22465				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For DVFB24										0.00	0	4,100,000,00
DVFB2: On 31/05/2024 Spot Bond					0.00000	100.03783				0.00	0	10,000,00
Total DVFB25 SPOT										0.00	0	10,000,00
Total For DVFB25										0.00	0	10,000,00
DVFB2: On 31/05/2026 Spot Bond					0.00000	100.13567				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2: On 31/01/2025 Spot Bond					0.00000	100.45052				0.00	0	40,000,00
Total DVFB28 SPOT										0.00	0	40,000,00
Total For DVFB28										0.00	0	40,000,00
DVFB2: On 31/01/2027 Spot Bond					0.00000	100.54676				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3: On 21/08/2023 Spot Bond					0.00000	100.57512				0.00	0	220,000,00
Total DVFB30 SPOT										0.00	0	220,000,00
Total For DVFB30										0.00	0	220,000,00
DVFB3: On 21/08/2025 Spot Bond					0.00000	102.35891				0.00	3,000,000,000	1,520,000,00
Total DVFB31 SPOT										0.00	3,000,000,000	1,520,000,00
Total For DVFB31										0.00	3,000,000,000	1,520,000,00
DVFC2: On 15/12/2026 Spot Bond					0.00000	105.00108				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2: On 15/12/2028 Spot Bond					0.00000	101.91133				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.06500	105.31209	9.06500	105.28630				0.00	0	72,500,000,00
Total ECN24 SPOT										0.00	0	72,500,000,00
Total For ECN24										0.00	0	72,500,000,00
ECN32 On 14/03/2032 Spot Bond			5.78000	117.67170	5.78000	117.64135				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.65000	100.74442	5.65000	100.71882				0.00	0	76,500,000,00
Total EL037 SPOT										0.00	0	76,500,000,00
Total For EL037										0.00	0	76,500,000,00
EL037: On 31/01/2037 Spot Bond			2.25000	149.13934	2.25000	149.11515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.87000	156.74136	4.87000	156.70481			4,442,414,000,000.00	912,200,000	456,100,000
Total EL28 SPOT									4,442,414,000,000.00	912,200,000	456,100,000
Total For EL28									4,442,414,000,000.00	912,200,000	456,100,000
EL29 On 19/11/2029 Spot Bond			4.88500	141.02249	4.88500	140.98953			97,700,000,000.00	20,000,000	10,000,000
Total EL29 SPOT									97,700,000,000.00	20,000,000	10,000,000
Total For EL29									97,700,000,000.00	20,000,000	10,000,000
EL30 On 29/07/2030 Spot Bond			4.89000	135.28892	4.89000	135.25728			14,670,000,000,000.00	3,000,000,000	3,000,000,000
Total EL30 SPOT									14,670,000,000,000.00	3,000,000,000	3,000,000,000
Total For EL30									14,670,000,000,000.00	3,000,000,000	3,000,000,000
EL31 On 02/06/2031 Spot Bond			5.60000	119.43062	5.60000	119.40051			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			5.52000	104.53188	5.52000	104.50568			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	149.13934	2.25000	149.11515			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	190.37184			0.00	0	0
Total ELN001 SPOT									0.00	0	0
Total For ELN001									0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	187.28530			0.00	0	0
Total ELN002 SPOT									0.00	0	0
Total For ELN002									0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	175.35354			0.00	0	0
Total ELN004 SPOT									0.00	0	0
Total For ELN004									0.00	0	0
ELN006 On 09/06/2025 Spot Bond					0.00000	145.80124			0.00	0	0
Total ELN006 SPOT									0.00	0	0
Total For ELN006									0.00	0	0
ELN007 On 17/06/2025 Spot Bond					0.00000	144.80088			0.00	0	0
Total ELN007 SPOT									0.00	0	0
Total For ELN007									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
ELN009 On 28/07/2025 Spot Bond					0.00000	141.06956				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	131.15363				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	126.26735				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	128.27429				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	106.26104				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	113.83798				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	117.06303				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	106.36090				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	115.27212				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.36500	102.70621	10.36500	102.67754				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.37000	12.37000	12.37000	95.48259				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.42000	12.42000	12.42000	99.47528				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.45500	10.45500	10.45500	101.40227				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.45500	10.45500	10.45500	101.33683				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.44000	12.44000	12.44000	97.32521				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.59500	11.59500	11.59500	99.26603				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.94000	14.94000	14.94000	92.34960				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	99.86557				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.85620				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.92682				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.79832				0.00	0	500,000,00
Total EPF021 SPOT										0.00	0	500,000,00
Total For EPF021										0.00	0	500,000,00
EPF022 On 28/05/2024 Spot Bond					0.00000	100.61616				0.00	0	200,000,00
Total EPF022 SPOT										0.00	0	200,000,00
Total For EPF022										0.00	0	200,000,00
EPF023 On 07/09/2026 Spot Bond					0.00000	101.92963				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	102.13810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF024 On 12/09/2025 Spot Bond					0.00000	101.76270				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF025 On 10/11/2025 Spot Bond					0.00000	100.30084				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.64472				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	100.28805				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.27300				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.39215				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	102.44765				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.58212				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	101.50178				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	101.05830				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.40918				0.00	0	500,000.00
Total EQT010 SPOT										0.00	0	500,000.00
Total For EQT010										0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT01' On 11/11/2023 Spot Bond					0.00000	100.21133				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01' On 11/11/2025 Spot Bond					0.00000	100.22060				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01' On 11/11/2027 Spot Bond					0.00000	100.22376				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B' On 17/05/2025 Spot Bond					0.00000	100.02584				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B' On 17/05/2027 Spot Bond					0.00000	100.03011				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.02787				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.03216				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	100.02816				0.00	0	300,000,0€
Total ERSA28 SPOT										0.00	0	300,000,0€
Total For ERSA28										0.00	0	300,000,0€
ERSA2' On 17/05/2025 Spot Bond					0.00000	100.06305				0.00	0	400,000,0€
Total ERSA29 SPOT										0.00	0	400,000,0€
Total For ERSA29										0.00	0	400,000,0€
ERSA3' On 17/05/2027 Spot Bond					0.00000	100.02738				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.13059				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1' On 17/02/2028 Spot Bond					0.00000	100.13325				0.00	0	
Total ERSB10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For ERSB10									0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.13525			0.00	0	
Total ERSC10 SPOT									0.00	0	
Total For ERSC10									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.37500	99.06375	9.37500	99.03882		2,490,035,625,000.00	265,603,800	3,886,174,800	
Total ES26 SPOT								2,490,035,625,000.00	265,603,800	3,886,174,800	
Total For ES26								2,490,035,625,000.00	265,603,800	3,886,174,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.09297	7.85000	103.07116		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			12.15500	76.04928	12.07500	76.40291		3,384,192,669,000.00	278,419,800	1,223,710,600	
Total ES33 SPOT								3,384,192,669,000.00	278,419,800	1,223,710,600	
Total For ES33								3,384,192,669,000.00	278,419,800	1,223,710,600	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.32882	7.50000	103.30780		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.51000	73.87407	12.42500	74.31674		2,386,770,390,000.00	190,789,000	460,599,800	
Total ES42 SPOT								2,386,770,390,000.00	190,789,000	460,599,800	
Total For ES42								2,386,770,390,000.00	190,789,000	460,599,800	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.80580	8.50000	102.78229		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ETK001 On 03/06/2032 Spot Bond			11.43000	11.43000	11.43000	100.59523		0.00	0	0	
Total ETK001 SPOT								0.00	0	0	
Total For ETK001								0.00	0	0	
ETK002 On 03/06/2037 Spot Bond			14.17500	14.17500	14.17500	94.78232		0.00	0	0	
Total ETK002 SPOT								0.00	0	0	
Total For ETK002								0.00	0	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.67736		0.00	0	0	
Total EXX05 SPOT								0.00	0	0	
Total For EXX05								0.00	0	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.17839		0.00	0	0	
Total FIFB17 SPOT								0.00	0	0	
Total For FIFB17								0.00	0	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.58213		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 FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.56008				0.00	0	600,000,00
Total FIFB19 SPOT										0.00	0	600,000,00
Total For FIFB19										0.00	0	600,000,00
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.02405				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.54526				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.14045				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.99973				0.00	0	100,000,00
Total FIFG03 SPOT										0.00	0	100,000,00
Total For FIFG03										0.00	0	100,000,00
FIFG04 On 22/02/2027 Spot Bond					0.00000	99.99985				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	99.99989				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.22700				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.35269				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.90427				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	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
FRB27 On 03/06/2026 Spot Bond			9.03500	105.47991	9.03500	105.45430			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.53241			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.50550			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.95500	100.67143	8.95500	100.64721		1,523,245,500,000.00		170,100,000	170,100,000
Total FRB30 SPOT								1,523,245,500,000.00		170,100,000	170,100,000
Total For FRB30								1,523,245,500,000.00		170,100,000	170,100,000
FRB31 On 24/11/2026 Spot Bond					0.00000	100.63885			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.41335			0.00	0	
Total FRB32 SPOT									0.00	0	
Total For FRB32									0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.43607			0.00	0	
Total FRB33 SPOT									0.00	0	
Total For FRB33									0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	100.55946			0.00	0	
Total FRB34 SPOT									0.00	0	
Total For FRB34									0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	100.48698			0.00	0	
Total FRB35 SPOT									0.00	0	
Total For FRB35									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.52000	328.15626	4.52000	328.08301			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.71500	3.71500	3.71500	165.52849		102,534,000,000.00		27,600,000	13,800,000
Total FRBI25 SPOT								102,534,000,000.00		27,600,000	13,800,000
Total For FRBI25								102,534,000,000.00		27,600,000	13,800,000
FRBI28 On 31/03/2028 Spot Bond			4.69000	215.04066	4.69000	214.99170			0.00	0	
Total FRBI28 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.07000	5.07000	5.07000	114.92513				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.48500	5.48500	5.48500	229.85799				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.64000	97.75069	5.64000	97.72594				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.59000	97.24257	5.59000	97.21800				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	
Total For FRBZ02										0.00	0	
FRBZ03 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	
FRC169 On 31/01/2025 Spot Bond			4.99000	4.99000	4.99000	161.63211				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 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	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.16292				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	100.85173				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 20/12/2023 Spot Bond					0.00000	102.40816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280: On 27/02/2023 Spot Bond			6.30000	6.30000	6.30000	125.55797				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282: On 11/11/2024 Spot Bond					0.00000	100.27843				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284: On 27/02/2023 Spot Bond			6.13000	6.13000	6.13000	123.24669				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286: On 14/05/2024 Spot Bond					0.00000	100.20581				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296: On 14/05/2024 Spot Bond					0.00000	100.20796				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297: On 20/06/2024 Spot Bond					0.00000	102.12747				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299: On 25/04/2023 Spot Bond					0.00000	101.01254				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300: On 11/11/2024 Spot Bond					0.00000	101.47771				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302: On 31/05/2024 Spot Bond					0.00000	102.39142				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303: On 06/11/2023 Spot Bond					0.00000	100.78359				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305: On 27/02/2023 Spot Bond					0.00000	102.03822				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 31/05/2024 Spot Bond					0.00000	103.08111				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.56910				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.71354				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.82149				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.18274				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.82297				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.58633				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.69961				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.20750				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.93097				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.72548				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.19651				0.00	0	
Total FRC325 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.39526				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	102.48944				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	101.11452				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	102.02377				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.26242				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	102.04393				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.58619				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.15626				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.18747				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.77178				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.63257				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.62242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	102.23069				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.66728				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.72706				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	100.66437				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.65320				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.65708				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.67927				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.59471				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	101.32454				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.44958				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC364 On 28/02/2024 Spot Bond					0.00000	102.81651				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	103.17572				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	93.41982				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	102.33630				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	92.20807				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	92.36224				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.76590				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.76363				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	93.78056				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.79990				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	90.53691				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	90.38275				0.00	0	
Total FRC377 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.60723				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.76656				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	98.63147				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.16875				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.16875				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.14433				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.14433				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	102.15386				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	100.63508				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.78401				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.99311				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.25345				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.56634				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.63504				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.75335				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			14.22500	14.22500	14.22500	100.63141				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.79225				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.84052				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	100.96395				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			10.69000	10.69000	10.69000	100.37143				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	101.78743				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	100.06869				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			12.92500	12.92500	12.92500	103.44075				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40: On 19/01/2027 Spot Bond			10.68500	10.68500	10.68500	102.31821				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.37873				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	101.10631				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	101.91589				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.11500	11.11500	11.11500	104.73805				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.63508				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.67616				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.55084				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.69783				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.46028				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	102.46049				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	103.84033				0.00	0	
Total FRC416 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.67610				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.54177				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.69326				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.63508				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.74805				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.77838				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.77838				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	102.39162				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.63497				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.49986				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.57302				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	101.79344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	100.63514				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429 On 31/10/2026 Spot Bond					0.00000	100.67399				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430 On 31/08/2027 Spot Bond					0.00000	102.34536				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	100.63501				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC432 On 31/08/2027 Spot Bond					0.00000	102.34536				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	102.46016				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	100.04816				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	101.77778				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			9.57500	9.57500	9.57500	102.71451				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC437 On 31/08/2027 Spot Bond					0.00000	101.93304				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	101.95829				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	

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 31/07/2025 Spot Bond					0.00000	100.67927				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	102.36833				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	102.36833				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44 On 20/12/2027 Spot Bond					0.00000	101.83872				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44 On 23/09/2026 Spot Bond					0.00000	101.73382				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44 On 28/10/2023 Spot Bond					0.00000	100.60581				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	102.34536				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44 On 15/03/2028 Spot Bond					0.00000	101.97721				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.79849				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.81599				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45 On 20/12/2030 Spot Bond					0.00000	101.76907				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45 On 28/06/2026 Spot Bond					0.00000	100.53865				0.00	0	
Total FRC451 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	100.42788				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	100.42354				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			5.20000	108.12803	5.20000	108.10184				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.40000	116.34114	5.40000	116.31235				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.87680				0.00	0	20,000,00
Total FRJ23 SPOT										0.00	0	20,000,00
Total For FRJ23										0.00	0	20,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.50731				0.00	0	40,000,00
Total FRJ24 SPOT										0.00	0	40,000,00
Total For FRJ24										0.00	0	40,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.65031				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.71208				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.74471				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.00579				0.00	2,000,000,000	1,000,000,00
Total FRJ27S SPOT										0.00	2,000,000,000	1,000,000,00
Total For FRJ27S										0.00	2,000,000,000	1,000,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.40589				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.62745				0.00	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 FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29 On 20/04/2029 Spot Bond					0.00000	100.73283				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.48326				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.92800	4.92800	4.92800	104.68125				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.37000	5.37000	5.37000	116.72627		618,624,000,000.00		115,200,000	57,600,000	
Total FRS101 SPOT								618,624,000,000.00		115,200,000	57,600,000	
Total For FRS101								618,624,000,000.00		115,200,000	57,600,000	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.48417				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.51000	114.83819	5.51000	114.80943				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.50000	229.61923	5.50000	229.56196				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.83000	110.59533	5.83000	110.56669				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.50000	5.50000	5.50000	229.56196				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.89000	161.97133	4.89000	161.93345				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	114.90004	3.70500	114.87686				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	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
FRS119 On 31/01/2038 Spot Bond			5.45000	115.65510	5.45000	115.62633				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.62000	227.26743	5.62000	227.21002				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.67000	226.29605	5.67000	226.23857				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.07000	164.46654	4.07000	164.43173			81,400,000,000.00		20,000,000	10,000,000
Total FRS122 SPOT									81,400,000,000.00		20,000,000	10,000,000
Total For FRS122									81,400,000,000.00		20,000,000	10,000,000
FRS123 On 07/12/2033 Spot Bond			5.70000	225.71560	5.70000	225.65810				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.65000	112.95854	5.65000	112.92983				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.02000	211.78555	5.02000	211.73546				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.40000	103.49161	6.40000	103.46322				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.23000	209.74385	5.23000	209.69305				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.29000	209.16469	5.29000	209.11371				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.21000	216.11601	6.21000	216.05803				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.35000	104.09245	6.35000	104.06403			302,260,000,000.00		47,600,000	23,800,000
Total FRS134 SPOT									302,260,000,000.00		47,600,000	23,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS134										302,260,000,000.00	47,600,000	23,800,000
FRS134 On 31/01/2038 Spot Bond			5.65000	5.65000	5.65000	112.92983				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.73000	111.90089	5.73000	111.87220				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.10000	211.00506	5.10000	210.95469				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.98000	220.38328	5.98000	220.32547				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.23000	209.74385	5.23000	209.69305				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.23000	209.74385	5.23000	209.69305				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.63100	215.62871	4.63100	215.57997				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.84000	162.12209	4.84000	162.08440				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.58000	206.39145	5.58000	206.33953				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.62000	206.01230	5.62000	205.96025				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.81000	162.21265	4.81000	162.17505				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.09500	211.05374	5.09500	211.00339				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.63000	5.63000	5.63000	205.86555				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.94313				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 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	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.69239				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	101.46707				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	192.59183				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	153.10118				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	209.46827				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	274.10647				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.38310				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.41542				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20(On 12/08/2025 Spot Bond					0.00000	100.23310				0.00	2,975,600,000	743,900,00
Total FRS200 SPOT										0.00	2,975,600,000	743,900,00
Total For FRS200										0.00	2,975,600,000	743,900,00
FRS20 On 06/08/2025 Spot Bond					0.00000	99.87705				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.92034				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	100.04768				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(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	
FRS21(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	
FRS21(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	
FRS22(On 20/12/2024 Spot Bond					0.00000	101.98919				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22(On 21/12/2027 Spot Bond					0.00000	101.58619				0.00	0	
Total FRS225 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.21107				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
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	126.38691				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	101.62633				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	107.53494				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	74.50878				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	102.60805				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	119.64261				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.17084				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	102.19956				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.92531				0.00	0	300,000,00
Total FRS255 SPOT										0.00	0	300,000,00
Total For FRS255										0.00	0	300,000,00
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	126.65216				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	101.85552				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	102.44279				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26 On 31/03/2032 Spot Bond					0.00000	101.48220				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	129.02896				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.48959				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.48366				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.73824				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.97680				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.77825				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	101.54377				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.31500	10.31500	10.31500	100.27399				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.31500	10.31500	10.31500	100.27399				0.00	0	
Total FRS285 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.69689				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.66815				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.50400	11.50400	11.50400	90.72688				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	96.78229				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	110.58081				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	117.14509				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.15412				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	101.17532				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.63508				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	99.74588				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	116.35149				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.45500	9.45500	9.45500	105.11013				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	101.71479				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	104.36286				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	100.60283				0.00	0	500,000.00
Total FRS313 SPOT										0.00	0	500,000.00
Total For FRS313										0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS314 On 03/06/2024 Spot Bond					0.00000	101.67168				0.00	0	500,000,00
Total FRS314 SPOT										0.00	0	500,000,00
Total For FRS314										0.00	0	500,000,00
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS316 On 31/12/2027 Spot Bond					0.00000	100.18707				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.16000	4.16000	4.16000	328.98034				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.54000	330.60032	3.54000	330.53526				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.90000	3.90000	3.90000	329.63092				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.40732				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.35000	106.39402	5.35000	106.36786				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.99000	66.61843	4.99000	112.61222				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.96000	3.96000	3.96000	164.77057				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.24000	4.24000	4.24000	163.90979				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.96000	4.96000	4.96000	326.99181				0.00	0	
Total FRS90 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.33500	7.33500	7.33500	99.87957			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.49500	105.86826	8.49500	105.84407			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.67500	103.04497	8.67500	103.02080			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.00500	105.26163	9.00500	105.23617		349,707,374,000.00		38,834,800	22,834,90
Total FRX26 SPOT								349,707,374,000.00		38,834,800	22,834,90
Total For FRX26								349,707,374,000.00		38,834,800	22,834,90
FRX27 On 07/03/2027 Spot Bond			8.95500	108.85514	8.95500	108.82879			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.73500	102.35999	9.73500	102.33312			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.25000	98.16648	10.25000	98.13938			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.50000	94.72981	10.50000	94.70304			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.61000	103.68076	10.61000	103.65131			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.94000	72.41192	11.94000	72.38885			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.15048			0.00	64,412,400	32,206,20
Total FS6A3 SPOT									0.00	64,412,400	32,206,20
Total For FS6A3									0.00	64,412,400	32,206,20
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.04609			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.04470				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.04561				0.00	40,000,000	20,000,00
Total FS7A3 SPOT										0.00	40,000,000	20,000,00
Total For FS7A3										0.00	40,000,000	20,000,00
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.04588				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.74779				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.76117				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.94263				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.15738				0.00	60,000,000	30,000,00
Total GH5A21 SPOT										0.00	60,000,000	30,000,00
Total For GH5A21										0.00	60,000,000	30,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.88293				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	99.87867				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.84953				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.67000	117.66431	4.67000	117.63758				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT07 On 21/02/2024 Spot Bond					0.00000	100.87537				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.63400	104.50744	8.63400	104.48317				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.37769				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.46500	106.24398	7.46500	106.22259				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.57801				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.77981				0.00	0	150,000,00
Total GRT24G SPOT										0.00	0	150,000,00
Total For GRT24G										0.00	0	150,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	102.54636				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.43472				0.00	600,000,000	300,000,00
Total GRT26G SPOT										0.00	600,000,000	300,000,00
Total For GRT26G										0.00	600,000,000	300,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	101.31093				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.82009				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	102.23778				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.86054				0.00	0	
Total GRT31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.88255				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.38032				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.64458				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.36048				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.19588				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.54936				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.26187				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.51706				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.75564				0.00	0	100,000,00
Total GRT45 SPOT										0.00	0	100,000,00
Total For GRT45										0.00	0	100,000,00
GRT47 On 22/04/2024 Spot Bond					0.00000	101.15124				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.01857				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.77561				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	102.11173				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.70115				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.77734				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.33640				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	100.64435				0.00	4,200,000,000	2,100,000,000
Total GRT54 SPOT										0.00	4,200,000,000	2,100,000,000
Total For GRT54										0.00	4,200,000,000	2,100,000,000
GS0009 On 08/11/2023 Spot Bond					0.00000	100.31564				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	99.87826				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	99.97573				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.08500	9.08500	9.08500	101.60448				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.38860				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	101.11406				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T22 On 31/07/2027 Spot Bond					0.00000	107.32744				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	100.70770				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T26 On 30/03/2023 Spot Bond					0.00000	101.15915				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.56723				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	101.87375				0.00	0	
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.39178				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.46493				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.79543				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	102.30766				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.81451				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.60585				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.32573				0.00	0	
Total HILB16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.82000	327.41407	4.82000	327.33835				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.95000	4.95000	4.95000	328.65903				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.60000	98.66619	10.60000	98.63850				0.00	0	70,000,00
Total HWAY30 SPOT										0.00	0	70,000,00
Total For HWAY30										0.00	0	70,000,00
HWAY3 On 28/02/2033 Spot Bond			5.35000	76.17591	5.35000	109.16465				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.98000	83.80807	11.98000	83.78113		940,810,964,000.00		78,531,800	4,416,176,60	
Total HWAY34 SPOT								940,810,964,000.00		78,531,800	4,416,176,60	
Total For HWAY34								940,810,964,000.00		78,531,800	4,416,176,60	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.74760	100.00000	9.72578				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.04500	82.78632	12.04500	82.75957				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	9.74287	100.00000	9.72106				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.38000	166.60416	3.39000	166.54074		326,648,885,276,000.00	392,499,670,200	618,965,670,20		
Total I2025 SPOT								326,648,885,276,000.00	392,499,670,200	618,965,670,20		
Total For I2025								326,648,885,276,000.00	392,499,670,200	618,965,670,20		
I2029 On 31/03/2029 Spot Bond			4.23000	120.46882	4.20000	120.64541		297,465,444,000,000.00	70,322,800,000	199,931,176,80		
Total I2029 SPOT								297,465,444,000,000.00	70,322,800,000	199,931,176,80		
Total For I2029								297,465,444,000,000.00	70,322,800,000	199,931,176,80		
I2033 On 28/02/2033 Spot Bond			4.74000	112.59487	4.70000	112.96717		386,073,306,204,000.00	81,450,064,600	406,988,328,80		
Total I2033 SPOT								386,073,306,204,000.00	81,450,064,600	406,988,328,80		
Total For I2033								386,073,306,204,000.00	81,450,064,600	406,988,328,80		
I2038 On 31/01/2038 Spot Bond			4.75000	125.71254	4.75000	125.68363		192,568,800,000,000.00	40,540,800,000	547,132,523,90		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2038 SPOT									12,568,800,000,000.00	40,540,800,000	547,132,523,90
Total For I2038									12,568,800,000,000.00	40,540,800,000	547,132,523,90
I2046 On 31/03/2046 Spot Bond			4.74000	112.27710	4.74000	112.25138			395,261,660,000,000.00	294,359,000,000	484,502,267,20
Total I2046 SPOT									15,261,660,000,000.00	294,359,000,000	484,502,267,20
Total For I2046									15,261,660,000,000.00	294,359,000,000	484,502,267,20
I2050 On 31/12/2050 Spot Bond			4.80000	111.30807	4.74000	112.46100			269,512,320,000,000.00	56,148,400,000	380,245,687,10
Total I2050 SPOT									19,512,320,000,000.00	56,148,400,000	380,245,687,10
Total For I2050									19,512,320,000,000.00	56,148,400,000	380,245,687,10
IBG01 On 07/02/2025 Spot Bond					0.00000	100.23003			0.00	0	500,000,00
Total IBG01 SPOT									0.00	0	500,000,00
Total For IBG01									0.00	0	500,000,00
IBG02 On 07/02/2027 Spot Bond					0.00000	100.00161			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.62000	327.90856	4.62000	327.83450			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.14033			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.28546			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.22705			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.90992			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.99997			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	100.96038			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	100.55825				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.48992				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.58655				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.25069				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.89140				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.88869				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.04431				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.33988				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.91155				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.93061				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.22544				0.00	0	
Total IBL167 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.21264				0.00	3,000,000,000	1,500,000,000
Total IBL168 SPOT										0.00	3,000,000,000	1,500,000,000
Total For IBL168										0.00	3,000,000,000	1,500,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	100.78481				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.88132				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.88697				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.06307				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.58988				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.33694				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.02252				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.35823				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.23369				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.67258				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.32635				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.16038				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.99073				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.92937				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.86800				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.58185				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.04636				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.94000	6.94000	6.94000	6.94000				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.93000	6.93000	6.93000	100.00000				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.93000	6.93000	6.93000	100.00000				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.93000	6.93000	6.93000	100.00000				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.89429				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL216 On 18/03/2025 Spot Bond					0.00000	101.62043				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.50978				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.45500	9.45500	9.45500	100.73776				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.21478				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	101.36145				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.01500	8.01500	8.01500	102.29641				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.31707				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.20932				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	99.88535				0.00	0	500,000,00
Total IBL225 SPOT										0.00	0	500,000,00
Total For IBL225										0.00	0	500,000,00
IBL226 On 25/05/2023 Spot Bond					0.00000	98.25103				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.66321				0.00	0	
Total IBL227 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.89873				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.76564				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.81388				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.56036				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.91500	8.91500	8.91500	101.52611				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.34256				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.37997				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.76684				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.17895				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.51301				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.82227				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.88077				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	100.77315				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.60475				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.62558				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.37292				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.82000	9.82000	9.82000	97.94322				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.02868				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.36493				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.96500	102.26797	7.96500	102.24557				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.95215				0.00	0	500,000,00
Total IBL249 SPOT										0.00	0	500,000,00
Total For IBL249										0.00	0	500,000,00
IBL250 On 08/11/2024 Spot Bond					0.00000	100.35513				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	99.86223				0.00	0	800,000,00
Total IBL251 SPOT										0.00	0	800,000,00
Total For IBL251										0.00	0	800,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL252 On 08/12/2025 Spot Bond					0.00000	101.76399				0.00	0	300,000,00
Total IBL252 SPOT										0.00	0	300,000,00
Total For IBL252										0.00	0	300,000,00
IBL258 On 12/12/2023 Spot Bond					0.00000	101.62044				0.00	0	300,000,00
Total IBL258 SPOT										0.00	0	300,000,00
Total For IBL258										0.00	0	300,000,00
IBL259 On 15/12/2025 Spot Bond					0.00000	101.69539				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	101.50506				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.52955				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.54149				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.38983				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.38482				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			8.03500	8.03500	8.03500	99.58754				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.14520				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.11500	101.21597	9.11500	101.19105				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.67919				0.00	0	
Total IBL98 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.49500	102.45974	9.49500	102.43349				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.97000	104.63400	10.97000	104.67000				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.05500	104.63683	10.05500	104.60863				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.57348				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.88063				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.47213				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.35138				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.52539				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.16283				0.00	0	600,000,00
Total IDCG22 SPOT										0.00	0	600,000,00
Total For IDCG22										0.00	0	600,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.40313				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.80500	101.63571	8.80500	101.61166				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.71846				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.34007				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.84763				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.56795				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.60367				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.38942				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.40212				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.57778				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.43713				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.89221				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.32621				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.32941				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF30 On 25/03/2024 Spot Bond					0.00000	101.57148				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	102.04461				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.22647				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.76273				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.69539				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	99.89461				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.06291				0.00	0	900,000,00
Total IPFG01 SPOT										0.00	0	900,000,00
Total For IPFG01										0.00	0	900,000,00
IV019 On 31/03/2028 Spot Bond			5.89000	203.47397	5.89000	203.42110				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.13569				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.79000	204.40985	5.79000	204.35727				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.06904				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.99422				0.00	0	
Total IVC145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	99.89024				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.69266				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.18422				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	101.43846				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.95909				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.12978				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.05500	100.19354	8.05500	100.17181				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.12782				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.19500	100.48534	7.19500	100.46613				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.55429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.10500	99.57593	8.10500	99.55407				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	102.02026				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.04500	99.57663	8.04500	99.55493				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.18912				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.87729				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.41500	8.41500	8.41500	8.41500				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			9.10500	9.10500	9.10500	99.87543				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.65528				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.57663				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.66500	6.66500	6.66500	102.58200				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC216 On 22/04/2025 Spot Bond			8.41500	102.92743	8.41500	102.90413				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.74500	101.31562	5.74500	100.70629				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.11000	9.11000	9.11000	100.20557				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	100.61580				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.63368				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.04772				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	101.33064				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	99.83168				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.42500	9.42500	9.42500	100.41586				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.87521				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.40000	8.40000	8.40000	101.29432				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.02500	9.02500	9.02500	100.77233				0.00	0	
Total IVC231 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	99.85650				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.91881				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.70316				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.52628				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.39996				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	99.78776				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	99.72119				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	99.00802				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	98.96534				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	98.36154				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	98.21332				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	98.10773				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	98.06556				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	101.83038				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.01310				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.70798				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.86331				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.03459				0.00	0	500,000,0€
Total KAP018 SPOT										0.00	0	500,000,0€
Total For KAP018										0.00	0	500,000,0€
KAP019 On 28/07/2024 Spot Bond					0.00000	100.58420				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.71982				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	102.68334				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.04621				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	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
KAP02 On 04/03/2027 Spot Bond					0.00000	99.84262				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	101.02784				0.00	0	750,000.00
Total KAP024 SPOT										0.00	0	750,000.00
Total For KAP024										0.00	0	750,000.00
KAP02 On 12/04/2027 Spot Bond					0.00000	101.19890				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	101.31902				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	101.35103				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP02 On 18/11/2025 Spot Bond					0.00000	100.04610				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02 On 18/11/2027 Spot Bond					0.00000	100.04682				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.55500	118.86997	9.55500	118.83933				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	99.86327				0.00	300,000,000	300,000.00
Total LGL08 SPOT										0.00	300,000,000	300,000.00
Total For LGL08										0.00	300,000,000	300,000.00
LGL09 On 28/08/2024 Spot Bond					0.00000	101.58208				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.98736				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.98253				0.00	0	
Total LGL11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.58679				0.00	0	150,000,00
Total LGL12 SPOT										0.00	0	150,000,00
Total For LGL12										0.00	0	150,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	101.37465				0.00	0	300,000,00
Total LHC01 SPOT										0.00	0	300,000,00
Total For LHC01										0.00	0	300,000,00
LHC02 On 19/07/2027 Spot Bond					0.00000	101.38522				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.04882				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.04989				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.05096				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.16989				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.34643				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.01302				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	99.94317				0.00	0	700,000,00
Total MBF070 SPOT										0.00	0	700,000,00
Total For MBF070										0.00	0	700,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	101.48985				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	99.94699				0.00	370,000,000	370,000,00

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 MBF072 SPOT										0.00	370,000,000	370,000,000
Total For MBF072										0.00	370,000,000	370,000,000
MBF07: On 30/09/2025 Spot Bond					0.00000	101.21918				0.00	0	250,000,000
Total MBF073 SPOT										0.00	0	250,000,000
Total For MBF073										0.00	0	250,000,000
MBP04: On 23/02/2023 Spot Bond					0.00000	99.97713				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.62090				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.44962				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.16525				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.51490				0.00	0	300,000,000
Total MBP049 SPOT										0.00	0	300,000,000
Total For MBP049										0.00	0	300,000,000
MBP05: On 12/03/2023 Spot Bond					0.00000	101.64681				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	101.26174				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.80500	8.80500	8.80500	105.74281				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	101.61041				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	102.30505				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML01 On 10/12/2026 Spot Bond					0.00000	102.62080				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.45500	101.37223	9.45500	101.34650				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	103.28348				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.70500	96.35927	9.70500	96.33110				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.40313				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.27500	101.25684	10.27500	101.22882				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.59613				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.02321				0.00	0	100,000,00
Total MTN12 SPOT										0.00	0	100,000,00
Total For MTN12										0.00	0	100,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	101.29245				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.88170				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.64637				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	100.85590				0.00	0	
Total MTN18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.72541				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.97356				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.14317				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.15713				0.00	0	400,000,00
Total MTN22 SPOT										0.00	0	400,000,00
Total For MTN22										0.00	0	400,000,00
MTN23 On 29/01/2026 Spot Bond			9.40000	97.72248	9.40000	97.69769				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.08143				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.09852				0.00	0	100,000,00
Total MTN25 SPOT										0.00	0	100,000,00
Total For MTN25										0.00	0	100,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	103.24360				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.65998				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.20858				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.54905				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	103.26323				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.90493				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	102.28675				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	102.22098				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.76564				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.20385				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.18832				0.00	0	200,000,00
Total MWAR06 SPOT										0.00	0	200,000,00
Total For MWAR06										0.00	0	200,000,00
MWAR(On 22/11/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.00011				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	99.99977				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7B25 On 20/06/2025 Spot Bond					0.00000	101.49594				0.00	2,219,400	1,109,70
Total N7B25 SPOT										0.00	2,219,400	1,109,70
Total For N7B25										0.00	2,219,400	1,109,70
N7C25 On 20/06/2025 Spot Bond					0.00000	101.75188				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.96930				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.16915				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.07500	101.03584	9.07500	101.01167				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.31500	101.17753	10.31500	101.14941				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.79538				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.55681				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.69634				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.55300				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.63895				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.61500	105.32127	8.61500	105.29674				0.00	0	
Total NBK13A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK13A									0.00	0	
NBK16, On 12/02/2025 Spot Bond			8.95500	101.13930	8.95500	101.11483			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17, On 22/04/2026 Spot Bond			9.08500	105.69575	9.08500	105.66995			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK20, On 01/06/2026 Spot Bond			9.17500	105.64483	9.17500	105.61880			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK21, On 21/07/2027 Spot Bond			9.28000	105.74648	9.28000	105.71999		926,236,800,000.00	99,810,000	349,810,000	
Total NBK21A SPOT								926,236,800,000.00	99,810,000	349,810,000	
Total For NBK21A								926,236,800,000.00	99,810,000	349,810,000	
NBK23, On 19/11/2025 Spot Bond			7.93300	109.45614	7.93300	109.43262			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24, On 19/11/2027 Spot Bond			8.97500	110.29757	8.97500	110.27083			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK25, On 12/02/2025 Spot Bond					0.00000	101.75729			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	87.18617	100.00000	86.98892			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26, On 22/04/2026 Spot Bond					0.00000	103.21274			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27, On 10/05/2026 Spot Bond			8.90000	109.36918	8.90000	109.34288			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28, On 02/08/2023 Spot Bond			8.56000	101.20737	8.56000	101.18449			0.00	0	84,271,300
Total NBK28A SPOT									0.00	0	84,271,300
Total For NBK28A									0.00	0	84,271,300
NBK29, On 31/07/2026 Spot Bond			9.04500	104.87120	9.04500	104.84558			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.64500	100.96725	8.64500	100.94365				0.00	0	200,000,00
Total NBK30A SPOT										0.00	0	200,000,00
Total For NBK30A										0.00	0	200,000,00
NBK31 On 09/11/2023 Spot Bond			8.41500	103.40140	8.41500	103.37786				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	100.53879				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.07556				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	83.18641				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.07078				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	100.94499				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	100.72257				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.04150				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49 On 09/11/2023 Spot Bond					0.00000	100.65626				0.00	0	420,000,00
Total NBK49B SPOT										0.00	0	420,000,00
Total For NBK49B										0.00	0	420,000,00
NBK50 On 09/11/2025 Spot Bond					0.00000	100.84389				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK52I On 21/02/2024 Spot Bond					0.00000	100.49613				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.57056				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.47511				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.78408				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5I On 01/08/2026 Spot Bond					0.00000	100.71380				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5I On 01/08/2029 Spot Bond					0.00000	100.22134				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5I On 24/02/2023 Spot Bond					0.00000	99.95652				0.00	0	20,000,00
Total NBKB59 SPOT										0.00	0	20,000,00
Total For NBKB59										0.00	0	20,000,00
NBKB6I On 24/02/2025 Spot Bond					0.00000	100.10013				0.00	10,000,000	810,000,00
Total NBKB60 SPOT										0.00	10,000,000	810,000,00
Total For NBKB60										0.00	10,000,000	810,000,00
NBKB6I On 24/02/2027 Spot Bond					0.00000	99.84609				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6I On 15/04/2024 Spot Bond					0.00000	100.83516				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6I On 21/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			120,000,000,000,000.00	71,200,000,000	37,100,000,00	
Total NBKB63 SPOT									120,000,000,000,000.00	71,200,000,000	37,100,000,00	
Total For NBKB63									120,000,000,000,000.00	71,200,000,000	37,100,000,00	
NBKB6I On 15/04/2028 Spot Bond					0.00000	101.32058				0.00	0	
Total NBKB64 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBKB64									0.00	0	
NBKB6 On 21/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			770,000,000,000,000.00	127,700,000,000	107,800,000,00
Total NBKB65 SPOT									0,000,000,000,000.00	127,700,000,000	107,800,000,00
Total For NBKB65									0,000,000,000,000.00	127,700,000,000	107,800,000,00
NBKB6 On 21/02/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			650,000,000,000,000.00	36,500,000,000	36,500,000,00
Total NBKB66 SPOT									50,000,000,000,000.00	36,500,000,000	36,500,000,00
Total For NBKB66									50,000,000,000,000.00	36,500,000,000	36,500,000,00
NBKB6 On 21/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	16,000,000,000	16,000,000,00
Total NBKB67 SPOT									10,000,000,000,000.00	16,000,000,000	16,000,000,00
Total For NBKB67									10,000,000,000,000.00	16,000,000,000	16,000,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.46656			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			10.30000	104.93361	10.30000	104.90451			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.60401			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.95500	105.03546	9.95500	105.00728			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.61272			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.62649			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.64389			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NDAL0: On 06/06/2025 Spot Bond					0.00000	102.08354				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	102.08354				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	102.08354				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	99.86546				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.93395				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.27254				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.19243				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.04668				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.67952				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.54141				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.40639				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.04999				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	102.60062				0.00	0	
Total NGLT1B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	103.86081				0.00	40,000,000	20,000,00
Total NGT103 SPOT										0.00	40,000,000	20,000,00
Total For NGT103										0.00	40,000,000	20,000,00
NGT10: On 15/01/2025 Spot Bond					0.00000	105.07619				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10: On 22/05/2025 Spot Bond					0.00000	102.28555				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	104.00093				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	103.86939				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	105.84588				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	100.49808				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	103.26483				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	100.89414				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11: On 10/12/2027 Spot Bond					0.00000	102.13730				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.09623				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	102.04605				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.66893				0.00	0	3,200,000.00
Total NHM016 SPOT										0.00	0	3,200,000.00
Total For NHM016										0.00	0	3,200,000.00
NHM01 On 25/05/2023 Spot Bond					0.00000	100.50645				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	102.74332				0.00	0	500,000.00
Total NHM019 SPOT										0.00	0	500,000.00
Total For NHM019										0.00	0	500,000.00
NHM02 On 25/11/2023 Spot Bond					0.00000	101.67372				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.50515				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.82488				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.83264				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.67000	5.67000	5.67000	226.23857				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.60000	4.60000	4.60000	215.88978				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.14500	4.14500	4.14500	164.20119				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	114.79730				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.50000	5.50000	5.50000	114.94510				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.25000	4.25000	4.25000	163.87915				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	274.64318	3.45000	274.58982				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.05000	4.05000	4.05000	164.49327				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.24500	4.24500	4.24500	219.47486				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.39000	218.05018	4.39000	218.00229				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.52000	89.54414	5.52000	114.67394				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.55281				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	145.03712				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.17330				0.00	0	
Total NN022 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.50654				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.21554				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.97556				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.19847				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	150.14696				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.43903				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.85920				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	100.25480				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	183.84394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	186.34103				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.78640				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	96.03998				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.18065				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.22193				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.84527				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.89003				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.68886				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.75421				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.45083				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN104 On 18/06/2024 Spot Bond					0.00000	101.66991				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.74571				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.66991				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.55618				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	94.51949				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.64557				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.59382				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.33500	10.33500	10.33500	100.96368				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.91000	9.91000	9.91000	105.00196				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.93500	9.93500	9.93500	103.73427				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN196 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For NN196										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	105.01609				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	141.25000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	130.72000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	144.10000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	141.69000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	140.49259				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04: On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF081 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	
NNF084 On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF089 On 30/05/2023 Spot Bond					0.00000	99.86698				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF091 On 17/08/2023 Spot Bond					0.00000	100.11201				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	123.68091				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	87.44643				0.00	42,555,800	21,277,900
Total NQ1A24 SPOT										0.00	42,555,800	21,277,900
Total For NQ1A24										0.00	42,555,800	21,277,900
NQ1A24 On 22/05/2054 Spot Bond					0.00000	99.99965				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A25 On 22/05/2023 Spot Bond					0.00000	100.00023				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A27 On 22/05/2053 Spot Bond					0.00000	99.99971				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	99.99970				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	108.26676				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.00028				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	99.99962				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.99967				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	109.93423				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.99984				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.20000	212.02203	5.20000	211.97095				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.06500	107.77388	11.06500	107.74200				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	15.62123	100.00000	15.58647				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	102.38996				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.80721				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	102.29485				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.57021				0.00	0	
Total NTC33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.37704				0.00	0	750,000,00
Total NTC34 SPOT										0.00	0	750,000,00
Total For NTC34										0.00	0	750,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	101.78037				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	102.05506				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.97021				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.19047				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.19443				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.60299				0.00	0	700,000,00
Total NTCG01 SPOT										0.00	0	700,000,00
Total For NTCG01										0.00	0	700,000,00
OML07 On 19/03/2025 Spot Bond			8.22500	109.83070	8.22500	109.80625				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			8.63000	111.18213	8.63000	111.15619				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	102.18586				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.76060				0.00	0	2,500,000,00
Total OML12 SPOT										0.00	0	2,500,000,00
Total For OML12										0.00	0	2,500,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	102.03390				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.95520				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.56562				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	102.33193				0.00	0	1,000,000,00
Total PARS01 SPOT										0.00	0	1,000,000,00
Total For PARS01										0.00	0	1,000,000,00
PARS0 On 13/12/2027 Spot Bond					0.00000	102.12291				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.76618				0.00	0	150,000,00
Total PEP01 SPOT										0.00	0	150,000,00
Total For PEP01										0.00	0	150,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	102.63274				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.81257				0.00	0	400,000,00
Total PEP03 SPOT										0.00	0	400,000,00
Total For PEP03										0.00	0	400,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.19853				0.00	5,000,000,000	
Total PEP04 SPOT										0.00	5,000,000,000	
Total For PEP04										0.00	5,000,000,000	
PMM56 On 28/02/2023 Spot Bond					0.00000	99.85251				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.10598				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	99.84837				0.00	0	450,000,00
Total PMM58 SPOT										0.00	0	450,000,00
Total For PMM58										0.00	0	450,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186 On 21/12/2026 Spot Bond			8.60000	107.90334	8.55500	108.02820			774,531,282,360,000.00	2,299,364,102,600	2,981,074,311,40
Total R186 SPOT									'4,531,282,360,000.00	299,364,102,600	981,074,311,40
Total For R186									'4,531,282,360,000.00	299,364,102,600	981,074,311,40
R197 On 07/12/2023 Spot Bond			3.60000	330.44983	3.55000	330.51009			585,216,000,000,000.00	162,560,000,000	584,470,000,00
Total R197 SPOT									5,216,000,000,000.00	162,560,000,000	584,470,000,00
Total For R197									5,216,000,000,000.00	162,560,000,000	584,470,000,00
R202 On 07/12/2033 Spot Bond			4.67000	246.70588	4.67000	246.64982			9,204,037,153,000.00	1,970,885,900	93,694,185,90
Total R202 SPOT									9,204,037,153,000.00	1,970,885,900	93,694,185,90
Total For R202									9,204,037,153,000.00	1,970,885,900	93,694,185,90
R2023 On 28/02/2023 Spot Bond			7.45500	99.89799	7.45500	99.87760			224,042,505,750,000.00	30,052,650,000	141,599,650,20
Total R2023 SPOT									24,042,505,750,000.00	30,052,650,000	141,599,650,20
Total For R2023									24,042,505,750,000.00	30,052,650,000	141,599,650,20
R2030 On 31/01/2030 Spot Bond			10.16500	89.90561	10.09500	90.20085			466,758,189,065,500.00	2,013,453,830,700	2,217,951,807,90
Total R2030 SPOT									6,758,189,065,500.00	013,453,830,700	217,951,807,90
Total For R2030									6,758,189,065,500.00	013,453,830,700	217,951,807,90
R2032 On 31/03/2032 Spot Bond			10.76000	88.95371	10.69000	89.29020			941,465,829,084,000.00	1,388,612,065,900	1,434,509,623,80
Total R2032 SPOT									11,465,829,084,000.00	388,612,065,900	434,509,623,80
Total For R2032									11,465,829,084,000.00	388,612,065,900	434,509,623,80
R2035 On 28/02/2035 Spot Bond			11.24000	84.49579	11.15500	84.96361			067,582,321,740,000.00	1,251,564,263,500	1,149,444,735,10
Total R2035 SPOT									7,582,321,740,000.00	251,564,263,500	149,444,735,10
Total For R2035									7,582,321,740,000.00	251,564,263,500	149,444,735,10
R2037 On 31/01/2037 Spot Bond			11.51000	79.87314	11.42500	80.34313			912,089,598,716,000.00	2,338,148,531,600	1,890,881,081,70
Total R2037 SPOT									12,089,598,716,000.00	338,148,531,600	390,881,081,70
Total For R2037									12,089,598,716,000.00	338,148,531,600	390,881,081,70
R2040 On 31/01/2040 Spot Bond			11.63000	81.27730	11.53500	81.84509			770,197,919,128,000.00	840,085,805,600	1,373,252,473,30
Total R2040 SPOT									70,197,919,128,000.00	840,085,805,600	373,252,473,30
Total For R2040									70,197,919,128,000.00	840,085,805,600	373,252,473,30
R2044 On 31/01/2044 Spot Bond			11.68500	77.75477	11.60000	78.26694			942,599,452,793,000.00	679,726,097,800	1,754,578,855,40
Total R2044 SPOT									12,599,452,793,000.00	679,726,097,800	754,578,855,40
Total For R2044									12,599,452,793,000.00	679,726,097,800	754,578,855,40
R2048 On 28/02/2048 Spot Bond			11.58000	76.90668	11.49000	77.46987			077,494,336,860,000.00	2,856,433,017,000	3,915,284,247,10
Total R2048 SPOT									7,494,336,860,000.00	856,433,017,000	915,284,247,10
Total For R2048									7,494,336,860,000.00	856,433,017,000	915,284,247,10
R209 On 31/03/2036 Spot Bond			11.28500	68.46842	11.20500	68.85411			565,697,029,174,000.00	1,379,326,276,400	782,467,490,10
Total R209 SPOT									5,697,029,174,000.00	379,326,276,400	782,467,490,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R209									5,697,029,174,000.00	379,326,276,400	782,467,490,10
R210 On 31/03/2028 Spot Bond			3.99500	222.08733	3.89000	223.12897			321,861,969,000,000.00	80,566,200,000	335,443,427,70
Total R210 SPOT									1,861,969,000,000.00	80,566,200,000	335,443,427,70
Total For R210									1,861,969,000,000.00	80,566,200,000	335,443,427,70
R213 On 28/02/2031 Spot Bond			10.54000	81.06545	10.47000	81.36933			969,224,991,458,000.00	756,093,452,700	1,078,642,018,90
Total R213 SPOT									9,224,991,458,000.00	756,093,452,700	1,078,642,018,90
Total For R213									9,224,991,458,000.00	756,093,452,700	1,078,642,018,90
R214 On 28/02/2041 Spot Bond			11.49000	62.28809	11.40500	62.71797			322,711,910,342,000.00	376,215,135,800	527,687,662,30
Total R214 SPOT									22,711,910,342,000.00	376,215,135,800	527,687,662,30
Total For R214									22,711,910,342,000.00	376,215,135,800	527,687,662,30
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.76190			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	102.16731			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.62871			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.84474			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.53600			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.92439			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.42980			0.00	0	400,000,00
Total RDFB24 SPOT									0.00	0	400,000,00
Total For RDFB24									0.00	0	400,000,00
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.24391			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.47769			0.00	0	800,000,00

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 RDFB27 SPOT										0.00	0	800,000,00
Total For RDFB27										0.00	0	800,000,00
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.80503				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.31133				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.58610				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.63742				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.81481				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.83117				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.53489				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.10086				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	102.67574				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.25764				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.08525				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED40: On 29/01/2024 Spot Bond					0.00000	100.80772				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	102.63842				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.37199				0.00	0	410,000,00
Total RED603 SPOT										0.00	0	410,000,00
Total For RED603										0.00	0	410,000,00
RED70: On 17/04/2023 Spot Bond					0.00000	101.33895				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.52009				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.65716				0.00	0	200,000,00
Total RES49 SPOT										0.00	0	200,000,00
Total For RES49										0.00	0	200,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	101.07725				0.00	0	300,000,00
Total RES50 SPOT										0.00	0	300,000,00
Total For RES50										0.00	0	300,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	100.83214				0.00	0	300,000,00
Total RES52 SPOT										0.00	0	300,000,00
Total For RES52										0.00	0	300,000,00
RES53 On 20/09/2025 Spot Bond					0.00000	101.59844				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.96576				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.83391				0.00	0	250,000,00
Total RES60 SPOT										0.00	0	250,000,00
Total For RES60										0.00	0	250,000,00
RES61 On 15/12/2027 Spot Bond					0.00000	101.66851				0.00	0	
Total RES61 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.22254				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.52891				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.52368				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.59505				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.57765				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.67335				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.65596				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.86465				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.84727				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	103.13162				0.00	0	1,500,000.00
Total RN2027 SPOT										0.00	0	1,500,000.00
Total For RN2027										0.00	0	1,500,000.00
RW23 On 10/12/2023 Spot Bond			9.35500	102.04919	9.35500	102.02356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.28500	97.73970	11.28500	97.71023				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.77000	95.91196	11.77000	95.88183				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.95611				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.77500	97.17392	10.77500	97.14591				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	100.67899				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.97225				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.15500	105.19901	9.15500	105.17300				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.67677				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.55500	101.54989	8.55500	101.52640				0.00	0	800,000,00
Total SBS27 SPOT										0.00	0	800,000,00
Total For SBS27										0.00	0	800,000,00
SBS3 On 25/05/2026 Spot Bond			9.19500	99.27301	9.19500	99.24836				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS31 On 12/06/2027 Spot Bond			9.46500	103.04443	9.46500	103.01825				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.98500	105.96351	8.98500	105.93779				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.98000	100.80705	8.98000	100.78259				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.24000	98.07091	10.24000	98.04387				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.08500	106.66747	9.08500	106.64130				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.54500	107.79981	9.54500	107.77204				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.98500	8.98500	8.98500	101.27932				0.00	0	600,000,00
Total SBS51 SPOT										0.00	0	600,000,00
Total For SBS51										0.00	0	600,000,00
SBS52 On 29/01/2030 Spot Bond					0.00000	102.94082				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.57548				0.00	1,000,000,000	500,000,00
Total SBS53 SPOT										0.00	1,000,000,000	500,000,00
Total For SBS53										0.00	1,000,000,000	500,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	102.58658				0.00	0	30,000,00
Total SBS57 SPOT										0.00	0	30,000,00
Total For SBS57										0.00	0	30,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.77255				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.93804				0.00	0	40,000,00
Total SBS62 SPOT										0.00	0	40,000,00

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 SBS62										0.00	0	40,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.44057				0.00	2,000,000,000	1,000,000,00
Total SBS63 SPOT										0.00	2,000,000,000	1,000,000,00
Total For SBS63										0.00	2,000,000,000	1,000,000,00
SBS64 On 31/01/2029 Spot Bond					0.00000	101.39789				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.52518				0.00	0	50,000,00
Total SBS65 SPOT										0.00	0	50,000,00
Total For SBS65										0.00	0	50,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.90935				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.19893				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.80580				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.54397				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.61509				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.94939				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.68481				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.81572				0.00	1,100,000,000	550,000,00
Total SBS75 SPOT										0.00	1,100,000,000	550,000,00
Total For SBS75										0.00	1,100,000,000	550,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	101.19794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.17823				0.00	1,000,000,000	500,000,000
Total SBS77 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS77										0.00	1,000,000,000	500,000,000
SBS78 On 01/12/2025 Spot Bond					0.00000	99.84037				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.04211				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.74500	9.74500	9.74500	98.17758				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.45000	328.32984	4.45000	328.25718				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.57000	5.57000	5.57000	228.18648				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.91975				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.32116				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	104.31607				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	105.74639				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT106 On 31/12/2026 Spot Bond					0.00000	102.06329				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	103.37942				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	102.90649				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	101.83144				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.47399				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.31000	103.10580	9.31000	103.08002				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.91161				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.63830				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.11318				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.24739				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	102.33145				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.88608				0.00	0	
Total SLI5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.48720				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.50500	95.60614	9.50500	95.58162				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.42339				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.17839				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.17649				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.18200				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.18594				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.18402				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.18024				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.18574				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.18970				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.18872				0.00	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 SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.18775				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.19322				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.15000	104.62605	9.15000	104.60013				0.00	0	200,000,0€
Total SNT03 SPOT										0.00	0	200,000,0€
Total For SNT03										0.00	0	200,000,0€
SNT05 On 30/11/2025 Spot Bond					0.00000	99.85086				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.63247				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.84756				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.38531				0.00	0	200,000,0€
Total SOL02 SPOT										0.00	0	200,000,0€
Total For SOL02										0.00	0	200,000,0€
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.55042				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.02257				0.00	0	500,000,0€
Total SPDA14 SPOT										0.00	0	500,000,0€
Total For SPDA14										0.00	0	500,000,0€
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.02288				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.02259				0.00	0	500,000,0€
Total SPDA16 SPOT										0.00	0	500,000,0€
Total For SPDA16										0.00	0	500,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.02283				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.87716				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.24647				0.00	0	200,000,00
Total SPG005 SPOT										0.00	0	200,000,00
Total For SPG005										0.00	0	200,000,00
SPG00 On 18/06/2024 Spot Bond					0.00000	102.11870				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.36801				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.43009				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	101.14304				0.00	0	500,000,00
Total SPG011 SPOT										0.00	0	500,000,00
Total For SPG011										0.00	0	500,000,00
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.92591				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.45419				0.00	0	500,000,00
Total SSA07 SPOT										0.00	0	500,000,00
Total For SSA07										0.00	0	500,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	101.42764				0.00	0	2,500,000,00
Total SSA08 SPOT										0.00	0	2,500,000,00
Total For SSA08										0.00	0	2,500,000,00
SSN01 On 31/01/2025 Spot Bond			4.89000	4.89000	4.89000	161.93345				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.53000	108.13636	8.53000	108.11154				0.00	0	
Total SSN017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.96000	83.82463	9.96000	83.80212				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	100.97814				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.98211				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			8.85500	104.12596	8.85500	104.10117				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.45000	115.65510	5.45000	115.62633				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.36680				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.59663				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.51603				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.58000	4.58000	4.58000	327.93386				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.29500	4.29500	4.29500	163.74137				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.65000	5.65000	5.65000	112.92983				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	115.11719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064: On 31/03/2028 Spot Bond			5.07000	5.07000	5.07000	211.24710				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065: On 28/05/2023 Spot Bond					0.00000	99.85216				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068: On 28/05/2023 Spot Bond					0.00000	99.85392				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069: On 15/06/2023 Spot Bond					0.00000	101.73130				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073: On 15/06/2023 Spot Bond					0.00000	101.70497				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074: On 15/06/2028 Spot Bond					0.00000	108.77503				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075: On 15/06/2023 Spot Bond					0.00000	102.29781				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076: On 19/06/2023 Spot Bond					0.00000	101.62390				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077: On 13/07/2023 Spot Bond					0.00000	100.99627				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078: On 27/08/2024 Spot Bond					0.00000	99.87497				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081: On 12/09/2025 Spot Bond					0.00000	101.87456				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 05/11/2023 Spot Bond					0.00000	100.41104				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.54500	5.54500	5.54500	228.67658				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.72022				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.06137				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.95088				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.76000	87.24482	10.76000	87.21956				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.77797				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.05000	211.49248	5.05000	211.44228				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.72500	225.23325	5.72500	225.17572				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	95.64619				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2023 Spot Bond					0.00000	101.61716				0.00	0	
Total SSN120 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.82857				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.63897				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.39186				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	97.77814				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.70703				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	101.16302				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	105.51053				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.76786	111.78656	4.76786	111.76087				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.77032	45.89806	4.77032	111.86328				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.59439				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.65312				0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN180 SPOT										0.00	0	500,000,00
Total For SSN180										0.00	0	500,000,00
SSN18 On 14/03/2023 Spot Bond					0.00000	101.55880				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN18 On 20/03/2023 Spot Bond					0.00000	101.43854				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SSN18 On 18/02/2024 Spot Bond					0.00000	100.04367				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18 On 28/04/2023 Spot Bond					0.00000	100.58714				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SSN18 On 17/05/2023 Spot Bond					0.00000	100.11136				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN18 On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,00	
Total SSN186 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,00	
Total For SSN186									10,000,000,000,000.00	10,000,000,000	10,000,000,00	
SSN18 On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,00	
Total SSN187 SPOT									10,000,000,000,000.00	30,000,000,000	30,000,000,00	
Total For SSN187									10,000,000,000,000.00	30,000,000,000	30,000,000,00	
SST201 On 08/12/2026 Spot Bond					0.00000	102.41745				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	99.83017				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	102.20922				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	99.85398				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SZ25 On 30/09/2025 Spot Bond			9.04500	103.49184	9.04500	103.46669				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.09617				0.00	0	300,000,00
Total T16A10 SPOT										0.00	0	300,000,00
Total For T16A10										0.00	0	300,000,00
T17A11 On 21/02/2024 Spot Bond					0.00000	100.08874				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.03201				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.10777				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.02303				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.76294				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.02303				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.17500	100.13198	7.17500	100.11247				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.68500	100.13392	7.68500	100.11306				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	99.95644				0.00	0	150,000,00
Total T18A11 SPOT										0.00	0	150,000,00
Total For T18A11										0.00	0	150,000,00
T18A12 On 21/08/2025 Spot Bond					0.00000	100.02286				0.00	0	
Total T18A12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.02325				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.02312				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.25500	100.75500	9.25500	100.72983				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.14332				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.20602				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.23468				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.00659				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.28088				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.78989				0.00	0	3,000,000,00
Total TFS159 SPOT										0.00	0	3,000,000,00
Total For TFS159										0.00	0	3,000,000,00
TFS162 On 27/05/2024 Spot Bond					0.00000	100.20648				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.88014				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.72305				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.75900				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.14288				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.90423				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.77055				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	99.61159				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.03634				0.00	0	171,250,0€
Total TFS171 SPOT										0.00	0	171,250,0€
Total For TFS171										0.00	0	171,250,0€
TFS172 On 22/02/2027 Spot Bond					0.00000	100.09975				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.51554				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.52851				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	100.02327				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2024 Spot Bond			8.45500	100.09414	8.45500	100.07124				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.02341				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.02332				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.72500	100.08084	5.72500	100.06523				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.02392				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.16259				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.02495				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.02476				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.02606				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.02571				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.03058				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.03287				0.00	0	
Total TH16D2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.03152				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.02417				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.02379				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.02367				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.02508				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.02450				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.02443				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.02972				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.02879				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.02821				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.02182				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH17O: On 21/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				930,000,000,000,000.00	39,300,000,000	38,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total TH17O4 SPOT										10,000,000,000,000.00	39,300,000,000	38,500,000,000
Total For TH17O4										10,000,000,000,000.00	39,300,000,000	38,500,000,000
TH18B On 21/08/2027 Spot Bond					0.00000	100.02377				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	99.84268				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.02559				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.02507				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.02817				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.02766				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.02180				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	100.02174				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.07500	100.45798	9.07500	100.43336				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.48961				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.86005				0.00	2,300,000,000	1,000,000,000
Total TL27 SPOT										0.00	2,300,000,000	1,000,000,000
Total For TL27										0.00	2,300,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL28 On 24/04/2025 Spot Bond			9.02500	103.57913	9.02500	103.55401				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.14471				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	102.45051				0.00	1,500,000,000	500,000,000
Total TL30 SPOT										0.00	1,500,000,000	500,000,000
Total For TL30										0.00	1,500,000,000	500,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	102.42527				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.71796				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.47500	104.09808	9.47500	104.07146			3,790,000,000,000.00		400,000,000	200,000,000
Total TN23 SPOT									3,790,000,000,000.00		400,000,000	200,000,000
Total For TN23									3,790,000,000,000.00		400,000,000	200,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	64.39576	100.00000	64.25167				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.70500	99.65872	9.70500	99.63263			782,252,115,000.00		80,603,000	1,707,394,500
Total TN25 SPOT									782,252,115,000.00		80,603,000	1,707,394,500
Total For TN25									782,252,115,000.00		80,603,000	1,707,394,500
TN25/R On 19/08/2025 Spot Bond			100.00000	21.61047	100.00000	21.56211				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.07500	94.62088	11.07500	94.59271			764,582,560,000.00		69,036,800	21,090,593,500
Total TN27 SPOT									764,582,560,000.00		69,036,800	21,090,593,500
Total For TN27									764,582,560,000.00		69,036,800	21,090,593,500
TN27/R On 14/11/2027 Spot Bond			100.00000	13.14058	100.00000	13.11118				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.02500	97.16550	11.02500	97.13670				0.00	0	
Total TN29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.65500	98.19261	11.65500	98.16205			462,386,484,000.00	39,672,800	923,327,60
Total TN30 SPOT									462,386,484,000.00	39,672,800	923,327,60
Total For TN30									462,386,484,000.00	39,672,800	923,327,60
TN30/R On 09/10/2030 Spot Bond			8.00000	117.99814	8.00000	117.97272			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.36200	94.50138	12.36200	94.47008			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.56500	91.25709	12.56500	91.22654			543,863,460,000.00	43,284,000	8,159,451,00
Total TN40 SPOT									543,863,460,000.00	43,284,000	8,159,451,00
Total For TN40									543,863,460,000.00	43,284,000	8,159,451,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.01971	10.75000	103.98980			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	100.39273			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.42211			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.03000	101.25307	6.03000	101.22267			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.68284			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.51337			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.53235			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.55846			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.57500	101.44383	7.57500	101.42311				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.97861				0.00	17,247,000	8,623,50
Total TRA4A3 SPOT										0.00	17,247,000	8,623,50
Total For TRA4A3										0.00	17,247,000	8,623,50
TRA4A On 13/04/2024 Spot Bond			8.85500	103.74219	8.85500	103.71749				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.97861				0.00	8,623,400	4,311,70
Total TRA4A7 SPOT										0.00	8,623,400	4,311,70
Total For TRA4A7										0.00	8,623,400	4,311,70
TRA4A On 13/04/2024 Spot Bond			8.58500	103.16883	8.58500	103.14500				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.92751				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.43405				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.65590				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.60371				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.94277				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.94277				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP263 On 10/03/2023 Spot Bond					0.00000	99.68483				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TSP264 On 13/02/2024 Spot Bond					0.00000	92.75434				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.97223				0.00	23,590,800	11,795,400
Total TU1A11 SPOT										0.00	23,590,800	11,795,400
Total For TU1A11										0.00	23,590,800	11,795,400
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.69213				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.16284				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	101.74537				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	99.90267				0.00	0	
Total TWC429 SPOT										0.00	0	
Total For TWC429										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	101.65094				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	99.85429				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.93147				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.19650				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.10904				0.00	0	
Total TWC434 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.85161				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	100.60001				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.87500	106.30741	10.87500	106.27633			204,793,650,000.00		18,831,600	4,707,90
Total UG26 SPOT									204,793,650,000.00		18,831,600	4,707,90
Total For UG26									204,793,650,000.00		18,831,600	4,707,90
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.17186				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.12948				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.17469				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.18688				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.17092				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.18969				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.19500	10.19500	10.19500	102.07354				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.18969				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.19420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.21408				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.21783				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.21221				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.89991				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.13338				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.89788				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.82993				0.00	0	200,000,0€
Total VKE18 SPOT										0.00	0	200,000,0€
Total For VKE18										0.00	0	200,000,0€
VKE19 On 27/08/2025 Spot Bond					0.00000	100.28485				0.00	0	400,000,0€
Total VKE19 SPOT										0.00	0	400,000,0€
Total For VKE19										0.00	0	400,000,0€
VKE20 On 27/08/2027 Spot Bond					0.00000	99.88138				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.45251				0.00	1,200,000,000	850,000,0€
Total WHL03 SPOT										0.00	1,200,000,000	850,000,0€
Total For WHL03										0.00	1,200,000,000	850,000,0€
Total for SPOT										2.23e+017	1,200,000,000	850,000,0€
Total for SPOT :										2.23e+017	878,943,416,500	850,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									2.23e+017	878,943,418,972	549,356,100,21
Total Options									7 257 585.60	4,080	113,92
Grand Total:									2.23e+017	878,943,423,052	549,356,214,14