



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/12/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/02/2023	Bond Future			12.28110	75.06182	12.21957	75.34978			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.44564	72.74790	12.37938	73.05132			0.00	0	
ES33	On	03/08/2023	Bond Future			12.59667	74.27290	12.52790	74.58132			0.00	0	
ES33	On	02/11/2023	Bond Future			12.76030	72.02740	12.68221	72.37018			0.00	0	
ES33	On	01/02/2024	Bond Future			12.94228	73.50602	12.85941	73.86140			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	02/02/2023	Bond Future			12.52031	73.42474	12.45246	73.79694			0.00	0	4,15
ES42	On	04/05/2023	Bond Future			12.66957	70.60999	12.59718	70.99918			0.00	0	
ES42	On	03/08/2023	Bond Future			12.80321	72.09121	12.72827	72.48717			0.00	0	
ES42	On	02/11/2023	Bond Future			12.94701	69.33305	12.86374	69.76485			0.00	0	
ES42	On	01/02/2024	Bond Future			13.09861	70.75542	13.01096	71.20136			0.00	0	
Total ES42 Future												0.00	0	4,15
Total For ES42												0.00	0	4,15
I2025	On	02/02/2023	Bond Future			165.82613	165.82613	165.89247	165.89247			26,698,006.93	161	6,55

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Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2025	On	04/05/2023			169.09666	169.09666	169.18621	169.18621				0.00	0	
I2025	On	03/08/2023			170.89515	170.89515	170.98373	170.98373				0.00	0	
I2025	On	02/11/2023			174.46131	174.46131	174.61604	174.61604				0.00	0	
I2025	On	01/02/2024			176.25905	176.25905	176.43073	176.43073				0.00	0	
Total I2025 Future											26,698,006.93	161	6,56	
Total For I2025											26,698,006.93	161	6,56	
I2029	On	02/02/2023			119.33456	119.33456	119.36745	119.36745				0.00	0	1,4
I2029	On	04/05/2023			120.39269	120.39269	120.44186	120.44186				0.00	0	
I2029	On	03/08/2023			122.91477	122.91477	122.96293	122.96293				0.00	0	
I2029	On	02/11/2023			124.15049	124.15049	124.24561	124.24561				0.00	0	
I2029	On	01/02/2024			126.70184	126.70184	126.80869	126.80869				0.00	0	
Total I2029 Future											0.00	0	1,47	
Total For I2029											0.00	0	1,47	
I2033	On	02/02/2023			113.98353	113.98353	114.51715	114.51715				0.00	0	7,3
I2033	On	04/05/2023			114.84536	114.84536	115.40449	115.40449				0.00	0	
I2033	On	03/08/2023			117.25114	117.25114	117.81996	117.81996				0.00	0	
I2033	On	02/11/2023			118.27790	118.27790	118.90254	118.90254				0.00	0	
I2033	On	01/02/2024			120.70861	120.70861	121.35548	121.35548				0.00	0	
Total I2033 Future											0.00	0	7,31	
Total For I2033											0.00	0	7,31	
I2038	On	02/02/2023			125.53403	125.53403	126.17656	126.17656				0.00	0	4,1
I2038	On	04/05/2023			128.01008	128.01008	128.68183	128.68183				0.00	0	1,5
I2038	On	03/08/2023			128.73007	128.73007	129.41388	129.41388				0.00	0	
I2038	On	02/11/2023			131.41641	131.41641	132.16328	132.16328				0.00	0	
I2038	On	01/02/2024			132.10567	132.10567	132.87842	132.87842				0.00	0	
Total I2038 Future											0.00	0	5,70	
Total For I2038											0.00	0	5,70	
I2046	On	02/02/2023			111.53234	111.53234	113.34712	113.34712				0.00	0	13,6
I2046	On	04/05/2023			111.69659	111.69659	113.56190	113.56190				0.00	0	4,9
I2046	On	03/08/2023			114.03683	114.03683	115.93943	115.93943				0.00	0	
I2046	On	02/11/2023			114.32805	114.32805	116.31350	116.31350				0.00	0	
I2046	On	01/02/2024			116.67709	116.67709	118.71245	118.71245				0.00	0	
Total I2046 Future											0.00	0	18,62	
Total For I2046											0.00	0	18,62	
I2050	On	02/02/2023			111.71617	111.71617	113.34286	113.34286				0.00	0	10,7
I2050	On	04/05/2023			113.91924	113.91924	115.59296	115.59296				0.00	0	3,3
I2050	On	03/08/2023			114.12493	114.12493	115.83170	115.83170				0.00	0	
I2050	On	02/11/2023			116.50657	116.50657	118.29245	118.29245				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/02/2024	Bond Future			116.65989	116.65989	118.49194	118.49194			0.00	0	
Total I2050 Future												0.00	0	14,07
Total For I2050												0.00	0	14,07
R186	On	02/02/2023	Bond Future			8.81538	106.78467	8.76911	106.93883		5.70	0.00	0	72,51
R186	On	04/05/2023	Bond Future			8.89456	108.86439	8.83992	109.03564		5.74	0.00	0	12,21
R186	On	03/08/2023	Bond Future			8.93823	105.81325	8.87939	105.98619		5.49	0.00	0	
R186	On	02/11/2023	Bond Future			8.98973	107.99778	8.91054	108.21494		4.91	0.00	0	
R186	On	01/02/2024	Bond Future			9.06402	104.88669	8.97359	105.11645		4.61	0.00	0	
Total R186 Future												0.00	0	84,75
R186	On	02/02/2023	Bond Future	8.32	Call			200.75000	0.20075	166,070	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			1,711.89000	1.71189	1,831,370	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			209.05000	0.20905	173,350	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			1,686.25000	1.68625	1,804,710	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			217.57000	0.21757	180,830	4.83	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			1,660.84000	1.66084	1,778,260	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,505.05000	1.50505	1,414,210	5.69	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,504.80000	1.50480	1,585,210	5.69	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,472.46000	1.47246	1,382,770	5.68	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,534.97000	1.53497	1,616,530	5.68	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,488.84000	1.48884	1,398,570	5.69	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,519.96000	1.51996	1,600,940	5.69	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			942.03000	0.94203	990,430	5.90	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,457.60000	3.45760	3,332,740	5.91	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			934.87000	0.93487	982,950	5.91	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,414.87000	3.41487	3,290,660	5.89	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			949.23000	0.94923	997,960	5.89	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,436.22000	3.43622	3,311,680	5.90	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,713.32000	2.71332	2,579,140	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,407.18000	1.40718	1,490,160	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,777.64000	4.77764	4,607,390	5.54	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			734.49000	0.73449	781,400	5.54	0.00	0	1,71
R186	On	02/11/2023	Bond Future	9.15	Call			2,294.96000	2.29496	2,171,710	4.86	0.00	0	1,71
R186	On	02/11/2023	Bond Future	9.15	Put			1,640.04000	1.64004	1,733,950	4.86	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,695.35000	2.69535	2,561,610	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,416.24000	1.41624	1,499,660	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,731.33000	2.73133	2,596,710	4.99	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,398.17000	1.39817	1,480,710	4.99	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,474.95000	1.47495	1,563,220	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,819.21000	2.81921	2,678,520	4.74	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/02/2024	Bond Future	9.50	Put			1,490.68000	1.49068	1,579,750	4.74	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,836.14000	2.83614	2,695,050	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,482.58000	1.48258	1,571,250	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,853.53000	2.85353	2,712,040	4.75	0.00	0	
Total R186 Option												0.00	0	3,43
Total For R186												0.00	0	88,22
R197	On	02/02/2023	Bond Future			328.45533	328.45533	328.56449	328.56449			0.00	0	9
R197	On	04/05/2023	Bond Future			334.93273	334.93273	335.08719	335.08719			0.00	0	
R197	On	03/08/2023	Bond Future			332.88222	332.88222	333.03410	333.03410			0.00	0	
R197	On	02/11/2023	Bond Future			339.82887	339.82887	340.10982	340.10982			0.00	0	
Total R197 Future												0.00	0	97
Total For R197												0.00	0	97
R202	On	02/02/2023	Bond Future			246.13884	246.13884	244.88884	244.88884			18,952,690.68	77	5,9
R202	On	04/05/2023	Bond Future			250.99290	250.99290	249.75033	249.75033			0.00	0	
R202	On	03/08/2023	Bond Future			251.43461	251.43461	250.16177	250.16177			0.00	0	
R202	On	02/11/2023	Bond Future			256.68152	256.68152	255.47623	255.47623			0.00	0	
R202	On	01/02/2024	Bond Future			257.00314	257.00314	255.79299	255.79299			0.00	0	
Total R202 Future												18,952,690.68	77	5,9
Total For R202												18,952,690.68	77	5,9
R2030	On	02/02/2023	Bond Future			10.25811	89.08770	10.19864	89.35871		10.32	0.00	0	92,3
R2030	On	04/05/2023	Bond Future			10.37844	90.82351	10.31324	91.11178		11.10	0.00	0	
R2030	On	03/08/2023	Bond Future			10.48404	88.69796	10.41572	88.99075		10.97	0.00	0	
R2030	On	02/11/2023	Bond Future			10.58947	90.52925	10.50930	90.86247		9.49	0.00	0	
R2030	On	01/02/2024	Bond Future			10.71384	88.36364	10.62745	88.71073		9.00	0.00	0	
Total R2030 Future												0.00	0	92,37
R2030	On	02/02/2023	Bond Future	8.81	Call			3.93000	0.00393	2,460	7.98	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			6,639.20000	6.63920	6,908,740	7.98	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			13.47000	0.01347	8,970	7.92	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			5,507.82000	5.50782	5,774,330	7.92	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			16.45000	0.01645	11,070	7.91	0.00	0	3
R2030	On	02/02/2023	Bond Future	9.66	Put			2,731.57000	2.73157	2,953,450	8.22	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			380.41000	0.38041	309,430	8.56	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			2,271.13000	2.27113	2,471,160	8.56	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			2,140.80000	2.14080	2,333,610	8.66	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			619.59000	0.61959	520,950	8.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			1,810.45000	1.81045	1,982,820	8.95	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			29.33000	0.02933	20,330	7.88	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			4,740.05000	4.74005	5,002,060	7.88	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	9.66	Call			228.76000	0.22876	179,630	8.22	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			1,647.58000	1.64758	1,808,670	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			754.88000	0.75488	643,100	9.13	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			1,621.46000	1.62146	1,780,690	9.13	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			394.16000	0.39416	321,390	8.59	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			2,238.01000	2.23801	2,436,250	8.59	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			437.38000	0.43738	359,180	8.66	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			202.15000	0.20215	225,940	11.77	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.35	Call			5,205.61000	5.20561	4,950,830	12.16	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			139.39000	0.13939	155,620	12.16	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			714.82000	0.71482	606,780	9.08	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			1,673.90000	1.67390	1,836,870	9.08	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			734.76000	0.73476	624,840	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put			5,314.12000	5.31412	5,579,750	7.91	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			6,002.44000	6.00244	5,742,140	12.55	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			93.82000	0.09382	104,530	12.55	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			4,302.54000	4.30254	4,057,280	11.69	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			218.55000	0.21855	244,300	11.69	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			4,458.01000	4.45801	4,210,790	11.77	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			589.64000	0.58964	533,030	11.03	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			6,510.78000	6.51078	6,742,440	11.03	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			1,108.23000	1.10823	1,015,890	10.73	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put			4,432.76000	4.43276	4,628,690	10.73	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			1,232.58000	1.23258	1,133,040	10.75	0.00	0	48
R2030	On	04/05/2023	Bond Future	9.67	Put			4,140.73000	4.14073	4,329,460	10.75	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,397.34000	1.39734	1,288,750	10.77	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			3,799.79000	3.79979	3,979,470	10.77	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,769.25000	1.76925	1,642,060	10.80	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	10.00	Put			3,170.74000	3.17074	3,331,820	10.80	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call			2,677.10000	2.67710	2,513,940	11.04	0.00	0	48
R2030	On	04/05/2023	Bond Future	10.42	Put			2,205.70000	2.20570	2,330,810	11.04	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			2,926.47000	2.92647	2,755,140	11.12	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			2,016.37000	2.01637	2,133,310	11.12	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			2,952.13000	2.95213	2,779,990	11.12	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			1,998.31000	1.99831	2,114,440	11.12	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call			2,977.89000	2.97789	2,804,950	11.13	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			1,980.38000	1.98038	2,095,710	11.13	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			3,267.97000	3.26797	3,086,410	11.22	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			1,791.66000	1.79166	1,898,370	11.22	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			5,343.16000	5.34316	5,116,880	11.87	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	11.34	Put		937.43000	0.93743	999,420	11.87	0.00	0	11
R2030	On	04/05/2023	Bond Future	11.62	Call		6,274.50000	6.27450	6,034,910	12.16	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		715.50000	0.71550	764,180	12.16	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call		7,727.04000	7.72704	7,472,130	12.60	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		475.32000	0.47532	508,680	12.60	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call		9,358.27000	9.35827	9,091,700	13.08	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		302.47000	0.30247	324,170	13.08	0.00	0	41
R2030	On	04/05/2023	Bond Future	12.57	Call		9,602.05000	9.60205	9,333,810	13.08	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		276.19000	0.27619	296,220	13.08	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put		2,553.11000	2.55311	2,674,780	10.90	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		1,564.75000	1.56475	1,646,510	11.49	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		5,495.18000	5.49518	5,283,660	11.50	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		1,553.97000	1.55397	1,635,240	11.50	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		2,965.25000	2.96525	2,810,620	10.73	0.00	0	1,01
R2030	On	03/08/2023	Bond Future	10.40	Put		3,032.79000	3.03279	3,170,950	10.73	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		3,552.09000	3.55209	3,380,970	10.90	0.00	0	38
R2030	On	03/08/2023	Bond Future	12.59	Put		654.28000	0.65428	691,450	12.69	0.00	0	1,01
R2030	On	03/08/2023	Bond Future	12.89	Call		10,381.25000	10.38125	10,118,350	12.84	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		511.99000	0.51199	541,880	12.84	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.34	Call		5,435.90000	5.43590	5,225,360	11.48	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		1,575.85000	1.57585	1,658,100	11.48	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		5,465.39000	5.46539	5,254,360	11.49	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		9,403.66000	9.40366	9,148,040	12.69	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		3,832.56000	3.83256	3,638,000	9.53	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		2,631.74000	2.63174	2,770,400	9.53	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		3,857.44000	3.85744	3,662,210	9.54	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		2,615.68000	2.61568	2,753,670	9.54	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		3,882.06000	3.88206	3,686,170	9.54	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		2,599.38000	2.59938	2,736,710	9.54	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		2,145.69000	2.14569	2,264,990	9.28	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Call		5,021.19000	5.02119	4,794,520	9.26	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		2,169.99000	2.16999	2,290,410	9.26	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		5,047.65000	5.04765	4,820,420	9.27	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		2,157.81000	2.15781	2,277,670	9.27	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		5,074.16000	5.07416	4,846,370	9.28	0.00	0	
Total R2030 Option											0.00	0	19,98
Total For R2030											0.00	0	112,33
R2032	On	02/02/2023	Bond Future			10.86165	88.02138	10.80794	88.29745	12.42	0.00	0	112,08
R2032	On	04/05/2023	Bond Future			10.98622	85.57573	10.92785	85.86869	14.19	0.00	0	66,40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere	
R2032	On	03/08/2023	Bond Future			11.09448	87.34975	11.03384	87.64726		13.58	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			11.21168	84.99252	11.14141	85.32921		12.15	0.00	0	
R2032	On	01/02/2024	Bond Future			11.34201	86.71902	11.26709	87.06913		11.02	0.00	0	
Total R2032 Future											0.00	0	181,06	
R2032	On	02/02/2023	Bond Future	9.31	Call			3.43000	0.00343	2,220	9.53	0.00	0	40
R2032	On	02/02/2023	Bond Future	9.31	Put			8,202.45000	8.20245	8,477,310	9.53	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			8.64000	0.00864	5,850	9.56	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			7,283.91000	7.28391	7,557,190	9.56	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			76.21000	0.07621	57,520	9.62	0.00	0	70
R2032	On	02/02/2023	Bond Future	10.22	Put			3,384.25000	3.38425	3,607,820	10.27	0.00	0	
R2032	On	02/02/2023	Bond Future	10.30	Call			381.00000	0.38100	315,940	10.50	0.00	0	8,00
R2032	On	02/02/2023	Bond Future	10.30	Put			3,051.31000	3.05131	3,262,320	10.50	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			2,703.42000	2.70342	2,899,290	10.76	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			530.59000	0.53059	448,650	10.79	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			2,666.56000	2.66656	2,860,690	10.79	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			222.43000	0.22243	178,600	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			3,648.06000	3.64806	3,880,300	10.09	0.00	0	40
R2032	On	02/02/2023	Bond Future	10.22	Call			283.37000	0.28337	230,870	10.27	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.67	Put			1,803.87000	1.80387	1,950,380	11.55	0.00	0	
R2032	On	02/02/2023	Bond Future	11.45	Call			3,720.41000	3.72041	3,490,090	13.53	0.00	0	
R2032	On	02/02/2023	Bond Future	11.45	Put			496.33000	0.49633	542,080	13.53	0.00	0	8,00
R2032	On	02/02/2023	Bond Future	10.38	Call			498.15000	0.49815	419,670	10.73	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			2,740.64000	2.74064	2,938,230	10.73	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			514.21000	0.51421	434,010	10.76	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			322.64000	0.32264	352,340	14.08	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			5,349.21000	5.34921	5,095,540	14.41	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			245.54000	0.24554	267,940	14.41	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.50	Call			711.89000	0.71189	612,330	11.08	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			2,317.78000	2.31778	2,494,290	11.08	0.00	0	40
R2032	On	02/02/2023	Bond Future	10.67	Call			1,089.41000	1.08941	959,850	11.55	0.00	0	70
R2032	On	02/02/2023	Bond Future	9.92	Put			4,816.62000	4.81662	5,074,000	9.62	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Call			9,314.33000	9.31433	9,041,660	16.23	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			43.51000	0.04351	46,910	16.23	0.00	0	70
R2032	On	02/02/2023	Bond Future	11.50	Call			3,922.85000	3.92285	3,688,690	13.65	0.00	0	
R2032	On	02/02/2023	Bond Future	11.50	Put			454.54000	0.45454	496,450	13.65	0.00	0	8,00
R2032	On	02/02/2023	Bond Future	11.69	Call			4,710.25000	4.71025	4,463,880	14.08	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			2,142.15000	2.14215	2,008,440	13.60	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put			3,709.55000	3.70955	3,868,800	13.60	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,734.56000	2.73456	2,579,650	13.80	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.87	Put		3,026.23000	3.02623	3,164,280	13.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		2,760.10000	2.76010	2,604,360	13.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,001.26000	3.00126	3,138,480	13.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,785.98000	2.78598	2,629,400	13.81	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		2,976.67000	2.97667	3,113,050	13.81	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		4,168.47000	4.16847	3,974,680	14.33	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		1,982.16000	1.98216	2,081,330	14.33	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		11,734.70000	11.73470	11,458,970	16.70	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		292.18000	0.29218	309,410	16.70	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.76	Put		2,316.11000	2.31611	2,410,200	14.11	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,301.30000	2.30130	2,394,880	14.12	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		6,239.37000	6.23937	6,029,000	14.27	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,117.26000	2.11726	2,204,400	14.27	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		5,758.51000	5.75851	5,555,600	14.10	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,331.01000	2.33101	2,425,610	14.10	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,790.16000	5.79016	5,586,740	14.11	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,821.87000	5.82187	5,617,940	14.12	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,958.35000	3.95835	3,773,680	11.91	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		3,581.91000	3.58191	3,733,930	11.91	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,984.50000	3.98450	3,799,140	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		3,560.32000	3.56032	3,711,650	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		4,010.41000	4.01041	3,824,370	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		3,538.52000	3.53852	3,689,170	11.92	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		2,895.91000	2.89591	3,024,330	11.33	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,512.18000	5.51218	5,291,640	11.31	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		2,927.58000	2.92758	3,057,150	11.31	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,541.27000	5.54127	5,320,160	11.32	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		2,911.70000	2.91170	3,040,700	11.32	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,570.42000	5.57042	5,348,730	11.33	0.00	0	
Total R2032 Option											0.00	0	35,31
Total For R2032											0.00	0	216,37
R2035	On	02/02/2023	Bond Future			11.32361	88.01573	11.26000	88.38214	15.18	0.00	0	145,70
R2035	On	04/05/2023	Bond Future			11.44671	85.22673	11.37857	85.61166	16.62	0.00	0	104,30
R2035	On	03/08/2023	Bond Future			11.55694	86.99300	11.48633	87.38444	15.82	0.00	0	
R2035	On	02/11/2023	Bond Future			11.67794	84.28315	11.59848	84.71527	14.62	0.00	0	
R2035	On	01/02/2024	Bond Future			11.81418	85.99547	11.73013	86.44292	13.27	0.00	0	
Total R2035 Future											0.00	0	250,01
R2035	On	02/02/2023	Bond Future	9.81	Call		37.50000	0.03750	27,400	13.93	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put		9,039.41000	9.03941	9,395,720	13.93	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	9.85	Call			43.50000	0.04350	31,990	13.93	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			8,779.45000	8.77945	9,134,350	13.93	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			50.31000	0.05031	37,250	13.92	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.64	Put			4,186.45000	4.18645	4,468,130	14.05	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			3,153.11000	3.15311	3,393,910	14.30	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			192.33000	0.19233	151,820	13.91	0.00	0	91
R2035	On	02/02/2023	Bond Future	10.30	Put			6,007.60000	6.00760	6,333,500	13.91	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			443.97000	0.44397	365,670	14.01	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			4,382.89000	4.38289	4,671,000	14.01	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			493.56000	0.49356	408,830	14.05	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			2,433.59000	2.43359	2,637,390	14.53	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.66	Call			519.70000	0.51970	431,680	14.07	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,089.94000	4.08994	4,368,330	14.07	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			837.61000	0.83761	713,890	14.29	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			3,194.45000	3.19445	3,437,140	14.29	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			856.32000	0.85632	730,710	14.30	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			43.93000	0.04393	48,790	17.89	0.00	0	91
R2035	On	02/02/2023	Bond Future	10.88	Call			875.30000	0.87530	747,790	14.31	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			3,112.10000	3.11210	3,351,000	14.31	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,242.17000	1.24217	1,081,550	14.51	0.00	0	91
R2035	On	02/02/2023	Bond Future	11.05	Put			2,468.05000	2.46805	2,673,840	14.51	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,266.66000	1.26666	1,104,050	14.53	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			8,521.34000	8.52134	8,874,690	13.92	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			4,378.73000	4.37873	4,074,680	15.89	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			576.29000	0.57629	638,650	15.89	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,554.03000	4.55403	4,245,920	15.96	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			535.60000	0.53560	593,900	15.96	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			10,364.24000	10.36424	10,002,690	17.89	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,497.86000	1.49786	1,373,180	15.46	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put			6,079.30000	6.07930	6,339,550	15.46	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			2,864.89000	2.86489	2,674,140	15.92	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			3,827.99000	3.82799	4,022,170	15.92	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			577.46000	0.57746	517,060	15.43	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put			9,910.32000	9.91032	10,234,850	15.43	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			1,216.86000	1.21686	1,109,710	15.45	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put			6,907.31000	6.90731	7,185,090	15.45	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call			10,120.54000	10.12054	9,783,100	18.71	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			735.11000	0.73511	782,600	18.71	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			2,757.28000	2.75728	2,570,890	15.88	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put			3,951.20000	3.95120	4,149,740	15.88	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	11.20	Call		2,837.63000	2.83763	2,647,980	15.91	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		3,858.35000	3.85835	4,053,630	15.91	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		2,892.08000	2.89208	2,700,250	15.93	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		3,797.61000	3.79761	3,990,710	15.93	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		7,188.68000	7.18868	6,887,420	17.66	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		1,364.38000	1.36438	1,448,050	17.66	0.00	0	38
R2035	On	03/08/2023	Bond Future	11.99	Put		3,114.43000	3.11443	3,255,120	16.11	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,884.42000	5.88442	5,632,950	16.12	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,095.05000	3.09505	3,235,020	16.12	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,817.20000	5.81720	5,567,160	16.10	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,133.94000	3.13394	3,275,340	16.10	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,850.77000	5.85077	5,600,020	16.11	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		4,052.44000	4.05244	3,836,050	14.30	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,034.72000	5.03472	5,250,450	14.30	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		4,079.69000	4.07969	3,862,430	14.31	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,006.50000	5.00650	5,221,360	14.31	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		4,025.29000	4.02529	3,809,750	14.29	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,063.08000	5.06308	5,279,660	14.29	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		3,741.03000	3.74103	3,915,240	13.44	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		6,128.14000	6.12814	5,854,170	13.45	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,721.11000	3.72111	3,894,590	13.45	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		6,159.56000	6.15956	5,884,870	13.45	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		3,701.30000	3.70130	3,874,060	13.45	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		6,096.77000	6.09677	5,823,530	13.44	0.00	0	
Total R2035 Option											0.00	0	8,47
Total For R2035											0.00	0	258,48
R2037	On	02/02/2023	Bond Future			11.52513	79.39139	11.46118	79.76282	17.16	0.00	0	133,64
R2037	On	04/05/2023	Bond Future			11.65117	80.93843	11.58290	81.32779	17.86	0.00	0	
R2037	On	03/08/2023	Bond Future			11.76764	78.35776	11.69693	78.75387	17.95	0.00	0	
R2037	On	02/11/2023	Bond Future			11.88165	79.97561	11.80271	80.41059	15.82	0.00	0	
R2037	On	01/02/2024	Bond Future			12.00892	77.34493	11.92570	77.79498	15.19	0.00	0	
Total R2037 Future											0.00	0	133,64
R2037	On	02/02/2023	Bond Future	11.03	Call		800.61000	0.80061	680,090	16.06	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		3,373.19000	3.37319	3,624,100	16.06	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		818.70000	0.81870	696,290	16.07	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,330.24000	3.33024	3,579,260	16.07	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		837.05000	0.83705	712,760	16.08	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		3,287.62000	3.28762	3,534,760	16.08	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		933.13000	0.93313	799,240	16.14	0.00	0	51

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/02/2023	Bond Future	11.10	Put		3,079.83000	3.07983	3,317,370	16.14	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		3,685.38000	3.68538	3,397,410	17.56	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		799.71000	0.79971	883,170	17.56	0.00	0	51
R2037	On	04/05/2023	Bond Future	11.31	Call		2,695.87000	2.69587	2,512,780	17.23	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,280.89000	4.28089	4,487,160	17.23	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		1,843.91000	1.84391	1,700,410	16.82	0.00	0	70
R2037	On	04/05/2023	Bond Future	10.95	Put		5,591.90000	5.59190	5,837,760	16.82	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		4,627.86000	4.62786	4,380,440	18.15	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		2,622.12000	2.62212	2,764,060	18.15	0.00	0	70
R2037	On	04/05/2023	Bond Future	11.03	Call		2,016.66000	2.01666	1,864,390	16.91	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		5,276.74000	5.27674	5,513,830	16.91	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,669.25000	2.66925	2,487,260	17.21	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,313.23000	4.31323	4,520,600	17.21	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		11,609.84000	11.60984	11,258,680	20.95	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		608.80000	0.60880	647,000	20.95	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.32	Call		2,722.63000	2.72263	2,538,440	17.24	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,248.75000	4.24875	4,453,920	17.24	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		4,093.62000	4.09362	3,861,370	17.91	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		2,977.17000	2.97717	3,134,280	17.91	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,300.75000	3.30075	3,446,530	18.14	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,668.55000	5.66855	5,419,680	18.11	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,341.70000	3.34170	3,488,940	18.11	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,701.79000	5.70179	5,452,180	18.13	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,321.17000	3.32117	3,467,670	18.13	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,735.08000	5.73508	5,484,750	18.14	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		4,010.78000	4.01078	3,796,370	15.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,313.96000	5.31396	5,534,530	15.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,956.85000	3.95685	3,744,180	15.37	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,373.51000	5.37351	5,595,820	15.37	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,983.92000	3.98392	3,770,380	15.38	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,343.81000	5.34381	5,565,250	15.38	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,957.33000	3.95733	4,135,070	15.27	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		6,087.48000	6.08748	5,814,430	15.28	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,936.32000	3.93632	4,113,320	15.28	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		6,024.93000	6.02493	5,753,360	15.26	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,978.12000	3.97812	4,156,600	15.26	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		6,056.34000	6.05634	5,784,030	15.27	0.00	0	
Total R2037 Option											0.00	0	3,76
Total For R2037											0.00	0	137,40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040	On	02/02/2023			11.55747	81.32466	11.48813	81.76094		18.17		0.00	0	142,95
R2040	On	04/05/2023			11.67761	82.90938	11.60391	83.36515		18.91		0.00	0	36
R2040	On	03/08/2023			11.78841	80.11913	11.71212	80.58304		19.06		0.00	0	
R2040	On	02/11/2023			11.89638	81.77339	11.81207	82.27828		17.06		0.00	0	
R2040	On	01/02/2024			12.01651	78.92886	11.92789	79.45031		16.53		0.00	0	
Total R2040 Future											0.00	0	143,23	
R2040	On	02/02/2023	10.18	Call			71.17000	0.07117	52,340	16.65		0.00	0	
R2040	On	02/02/2023	10.18	Put			9,036.02000	9.03602	9,453,470	16.65		0.00	0	
R2040	On	02/02/2023	10.21	Call			79.01000	0.07901	58,400	16.65		0.00	0	36
R2040	On	02/02/2023	10.21	Put			8,821.59000	8.82159	9,237,260	16.65		0.00	0	
R2040	On	02/02/2023	10.93	Call			646.36000	0.64636	533,430	16.86		0.00	0	
R2040	On	02/02/2023	10.96	Put			4,142.12000	4.14212	4,459,300	16.90		0.00	0	
R2040	On	02/02/2023	11.10	Call			958.64000	0.95864	809,220	17.09		0.00	0	
R2040	On	02/02/2023	11.10	Put			3,469.84000	3.46984	3,756,700	17.09		0.00	0	
R2040	On	02/02/2023	11.11	Call			979.62000	0.97962	827,970	17.10		0.00	0	
R2040	On	02/02/2023	11.11	Put			3,424.61000	3.42461	3,709,240	17.10		0.00	0	
R2040	On	02/02/2023	11.12	Put			3,379.88000	3.37988	3,662,240	17.11		0.00	0	
R2040	On	02/02/2023	11.19	Call			1,158.32000	1.15832	988,470	17.20		0.00	0	56
R2040	On	02/02/2023	11.19	Put			3,076.58000	3.07658	3,343,010	17.20		0.00	0	
R2040	On	02/02/2023	12.07	Call			4,319.22000	4.31922	3,972,550	18.78		0.00	0	
R2040	On	02/02/2023	12.07	Put			768.98000	0.76898	858,590	18.78		0.00	0	56
R2040	On	02/02/2023	10.96	Call			695.49000	0.69549	576,390	16.90		0.00	0	36
R2040	On	02/02/2023	10.93	Put			4,295.54000	4.29554	4,618,890	16.86		0.00	0	
R2040	On	02/02/2023	12.24	Call			5,109.31000	5.10931	4,741,180	19.11		0.00	0	
R2040	On	02/02/2023	12.24	Put			567.80000	0.56780	635,950	19.11		0.00	0	
R2040	On	02/02/2023	12.27	Call			5,252.11000	5.25211	4,880,650	19.17		0.00	0	
R2040	On	02/02/2023	12.27	Put			537.75000	0.53775	602,570	19.17		0.00	0	36
R2040	On	02/02/2023	11.12	Call			1,001.01000	1.00101	847,090	17.11		0.00	0	
R2040	On	04/05/2023	11.03	Call			2,142.87000	2.14287	1,968,150	17.90		0.00	0	66
R2040	On	04/05/2023	11.03	Put			5,833.77000	5.83377	6,114,820	17.90		0.00	0	
R2040	On	04/05/2023	10.17	Call			734.60000	0.73460	655,210	17.56		0.00	0	36
R2040	On	04/05/2023	10.17	Put			10,462.25000	10.46225	10,838,630	17.56		0.00	0	
R2040	On	04/05/2023	11.43	Call			3,226.92000	3.22692	3,000,730	18.42		0.00	0	
R2040	On	04/05/2023	11.43	Put			4,318.51000	4.31851	4,548,090	18.42		0.00	0	
R2040	On	04/05/2023	10.73	Call			1,501.61000	1.50161	1,364,710	17.59		0.00	0	46
R2040	On	04/05/2023	10.73	Put			7,226.50000	7.22650	7,545,370	17.59		0.00	0	
R2040	On	04/05/2023	10.92	Call			1,890.32000	1.89032	1,729,700	17.78		0.00	0	36
R2040	On	04/05/2023	10.92	Put			6,318.40000	6.31840	6,613,550	17.78		0.00	0	
R2040	On	04/05/2023	12.78	Call			8,298.54000	8.29854	7,938,080	20.64		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/05/2023	Bond Future	12.78	Put		1,480.81000	1.48081	1,576,120	20.64	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.41	Call		3,166.37000	3.16637	2,942,720	18.39	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,384.97000	4.38497	4,617,090	18.39	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,196.58000	3.19658	2,971,660	18.40	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		4,351.63000	4.35163	4,582,480	18.40	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Call		11,162.30000	11.16230	10,764,540	21.72	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		860.53000	0.86053	918,540	21.72	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Call		3,380.45000	3.38045	3,147,960	18.49	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		4,155.86000	4.15586	4,379,140	18.49	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call		5,356.75000	5.35675	5,058,710	19.40	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Put		2,658.43000	2.65843	2,816,160	19.40	0.00	0	68
R2040	On	03/08/2023	Bond Future	12.23	Put		3,427.59000	3.42759	3,592,410	19.39	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,423.77000	6.42377	6,126,340	19.36	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,470.24000	3.47024	3,636,720	19.36	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		6,459.82000	6.45982	6,161,560	19.38	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,448.73000	3.44873	3,614,380	19.38	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		6,496.18000	6.49618	6,197,090	19.39	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		4,501.61000	4.50161	4,249,830	16.63	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		5,793.89000	5.79389	6,047,000	16.63	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		4,442.68000	4.44268	4,192,890	16.61	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,858.50000	5.85850	6,113,600	16.61	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		4,472.10000	4.47210	4,221,320	16.62	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		5,826.11000	5.82611	6,080,220	16.62	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,375.12000	4.37512	4,579,330	16.63	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		6,789.43000	6.78943	6,471,370	16.65	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,352.77000	4.35277	4,556,160	16.65	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		6,721.76000	6.72176	6,405,360	16.62	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,397.90000	4.39790	4,602,950	16.62	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		6,755.41000	6.75541	6,438,170	16.63	0.00	0	
Total R2040 Option											0.00	0	6,28
Total For R2040											0.00	0	149,51
R2044	On	02/02/2023	Bond Future			11.57453	78.06411	11.50995	78.47744	19.22	390,320.55	5	79,48
R2044	On	04/05/2023	Bond Future			11.68829	79.58529	11.61968	80.01725	20.02	0.00	0	
R2044	On	03/08/2023	Bond Future			11.79296	76.85138	11.72202	77.29099	20.21	0.00	0	
R2044	On	02/11/2023	Bond Future			11.89459	78.43824	11.81622	78.91701	18.53	0.00	0	
R2044	On	01/02/2024	Bond Future			12.00736	75.65103	11.92504	76.14568	18.28	0.00	0	
Total R2044 Future											390,320.55	5	79,48
R2044	On	02/02/2023	Bond Future	10.30	Call		97.94000	0.09794	74,270	17.61	0.00	0	
R2044	On	02/02/2023	Bond Future	10.30	Put		8,566.67000	8.56667	8,956,330	17.61	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/02/2023	Bond Future	10.75	Call		380.99000	0.38099	308,770	17.59	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	10.75	Put		5,531.74000	5.53174	5,872,850	17.59	0.00	0	
R2044	On	02/02/2023	Bond Future	11.00	Call		737.48000	0.73748	619,440	17.94	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	11.15	Put		3,408.02000	3.40802	3,671,790	18.15	0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Put		1,515.05000	1.51505	1,661,440	19.12	0.00	0	
R2044	On	02/02/2023	Bond Future	11.10	Call		928.99000	0.92899	790,170	18.08	0.00	0	1,70
R2044	On	02/02/2023	Bond Future	11.10	Put		3,640.08000	3.64008	3,914,590	18.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,013.88000	1.01388	866,480	18.14	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		3,453.64000	3.45364	3,719,570	18.14	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,035.86000	1.03586	886,300	18.15	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		920.56000	0.92056	1,016,460	19.73	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.16	Call		1,058.14000	1.05814	906,410	18.17	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		3,362.79000	3.36279	3,624,390	18.17	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call		1,150.28000	1.15028	989,830	18.22	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Put		3,185.85000	3.18585	3,438,730	18.22	0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Call		2,721.08000	2.72108	2,454,140	19.12	0.00	0	1,70
R2044	On	02/02/2023	Bond Future	11.00	Put		4,133.52000	4.13352	4,428,810	17.94	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Call		2,915.70000	2.91570	2,639,400	19.22	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Put		1,397.53000	1.39753	1,534,560	19.22	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	11.90	Call		3,533.05000	3.53305	3,230,900	19.53	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Put		1,091.06000	1.09106	1,202,240	19.53	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		3,968.09000	3.96809	3,650,660	19.73	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,235.47000	3.23547	3,021,190	19.50	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		4,450.83000	4.45083	4,668,510	19.50	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Call		6,158.43000	6.15843	5,857,190	20.90	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		2,336.01000	2.33601	2,466,730	20.90	0.00	0	1,50
R2044	On	04/05/2023	Bond Future	11.41	Call		3,174.43000	3.17443	2,962,570	19.47	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		4,519.78000	4.51978	4,739,880	19.47	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,204.97000	3.20497	2,991,910	19.49	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,485.28000	4.48528	4,704,180	19.49	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		4,286.69000	4.28669	4,035,310	20.02	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		3,469.61000	3.46961	3,650,190	20.02	0.00	0	4,10
R2044	On	04/05/2023	Bond Future	12.00	Call		5,194.88000	5.19488	4,917,170	20.46	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		2,849.98000	2.84998	3,004,230	20.46	0.00	0	4,10
R2044	On	03/08/2023	Bond Future	12.16	Put		3,661.76000	3.66176	3,822,630	20.45	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,346.56000	6.34656	6,067,010	20.47	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,639.13000	3.63913	3,799,190	20.47	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,274.27000	6.27427	5,996,330	20.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,684.30000	3.68430	3,845,970	20.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,310.50000	6.31050	6,031,760	20.45	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/11/2023	Bond Future	11.56	Call		4,573.59000	4.57359	4,336,170	18.03	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		6,174.25000	6.17425	6,415,600	18.03	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,603.50000	4.60350	4,365,150	18.04	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		6,140.66000	6.14066	6,381,080	18.04	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,543.76000	4.54376	4,307,260	18.01	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,208.01000	6.20801	6,450,280	18.01	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,828.88000	4.82888	5,026,110	18.30	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		6,900.07000	6.90007	6,601,880	18.32	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,804.81000	4.80481	5,001,270	18.32	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		6,933.76000	6.93376	6,634,800	18.33	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,780.87000	4.78087	4,976,560	18.33	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		6,866.43000	6.86643	6,569,010	18.30	0.00	0	
Total R2044 Option											0.00	0	24,65
Total For R2044											390,320.55	5	104,11
R2048	On	02/02/2023	Bond Future			11.40996	81.98777	11.33975	82.45699	18.83	327,951.08	4	247,75
R2048	On	04/05/2023	Bond Future			11.51363	79.12562	11.43930	79.61462	20.74	0.00	0	10,94
R2048	On	03/08/2023	Bond Future			11.60894	80.72794	11.53214	81.22574	19.81	0.00	0	
R2048	On	02/11/2023	Bond Future			11.70284	77.97159	11.61864	78.50988	18.54	0.00	0	13,00
R2048	On	01/02/2024	Bond Future			11.80447	79.59259	11.71626	80.14788	16.99	0.00	0	
Total R2048 Future											327,951.08	4	271,65
R2048	On	02/02/2023	Bond Future	10.40	Call		223.26000	0.22326	172,400	17.24	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		7,007.42000	7.00742	7,425,780	17.24	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		1,110.21000	1.11021	939,220	17.91	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.00	Put		3,451.86000	3.45186	3,750,090	17.91	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,260.80000	1.26080	1,074,690	18.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		3,180.16000	3.18016	3,463,270	18.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.60	Call		3,115.38000	3.11538	2,800,190	19.03	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.60	Put		1,400.43000	1.40043	1,554,460	19.03	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		3,542.96000	3.54296	3,207,950	19.22	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put		1,186.44000	1.18644	1,320,650	19.22	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,286.97000	1.28697	1,098,320	18.03	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		3,136.31000	3.13631	3,416,880	18.03	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,313.56000	1.31356	1,122,380	18.05	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		3,093.00000	3.09300	3,371,040	18.05	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		1,367.60000	1.36760	1,171,340	18.09	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		3,007.54000	3.00754	3,280,500	18.09	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,565.64000	3.56564	3,313,130	20.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,227.38000	4.22738	4,463,870	20.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,598.93000	3.59893	3,345,040	20.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2048	On	04/05/2023	Bond Future	11.35	Put		4,193.58000	4.19358	4,428,690	20.07		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,532.49000	3.53249	3,281,360	20.04		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		4,261.41000	4.26141	4,499,280	20.04		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		7,038.56000	7.03856	6,712,520	20.34		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,486.26000	3.48626	3,658,020	20.34		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		7,077.16000	7.07716	6,750,250	20.35		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,464.89000	3.46489	3,635,780	20.35		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		7,000.24000	7.00024	6,675,080	20.32		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,508.00000	3.50800	3,680,640	20.32		0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,900.69000	4.90069	4,623,770	18.21		0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,801.57000	5.80157	6,062,940	18.21		0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,932.80000	4.93280	4,654,810	18.22		0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,768.08000	5.76808	6,028,380	18.22		0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,868.67000	4.86867	4,592,820	18.20		0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,835.24000	5.83524	6,097,680	18.20		0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		7,130.27000	7.13027	6,789,270	17.17		0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,466.39000	4.46639	4,680,680	17.17		0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		7,166.23000	7.16623	6,824,330	17.18		0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,442.86000	4.44286	4,656,250	17.18		0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		7,094.37000	7.09437	6,754,260	17.16		0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,490.06000	4.49006	4,705,240	17.16		0.00	0	
Total R2048 Option												0.00	0	5,80
Total For R2048												327,951.08	4	277,48
R209	On	02/02/2023	Bond Future			11.31501	67.98718	11.25053	68.31360	17.21		0.00	0	31,50
R209	On	04/05/2023	Bond Future			11.42669	66.15983	11.35811	66.50152	18.78		0.00	0	2,60
R209	On	03/08/2023	Bond Future			11.52468	67.53130	11.45389	67.87896	17.93		0.00	0	
R209	On	02/11/2023	Bond Future			11.62870	65.77354	11.55009	66.15392	16.54		0.00	0	
R209	On	01/02/2024	Bond Future			11.74160	67.10965	11.65904	67.50289	15.05		0.00	0	
Total R209 Future												0.00	0	34,10
R209	On	02/02/2023	Bond Future	10.78	Call		622.99000	0.62299	524,730	16.10		0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,075.05000	3.07505	3,303,210	16.10		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		637.68000	0.63768	537,790	16.11		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,036.31000	3.03631	3,262,840	16.11		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		652.61000	0.65261	551,080	16.12		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		2,997.88000	2.99788	3,222,770	16.12		0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,553.25000	6.55325	6,282,620	20.45		0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,173.90000	1.17390	1,244,960	20.45		0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.10	Call		2,352.82000	2.35282	2,190,890	18.18		0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		3,661.36000	3.66136	3,841,120	18.18		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/05/2023	Bond Future	11.11	Call		2,376.12000	2.37612	2,213,210	18.20	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,633.30000	3.63330	3,812,080	18.20	0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call		3,377.59000	3.37759	3,178,260	18.78	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put		2,673.38000	2.67338	2,815,740	18.78	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		640.31000	0.64031	575,710	17.46	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		7,948.81000	7.94881	8,225,900	17.46	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,125.81000	2.12581	1,973,660	18.04	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		3,951.06000	3.95106	4,140,600	18.04	0.00	0	6,25
R209	On	04/05/2023	Bond Future	11.09	Call		2,329.65000	2.32965	2,168,680	18.17	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,689.62000	3.68962	3,870,340	18.17	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		5,116.62000	5.11662	4,893,160	18.20	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,733.28000	2.73328	2,857,480	18.20	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,057.84000	5.05784	4,835,670	18.18	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,768.22000	2.76822	2,893,710	18.18	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,087.10000	5.08710	4,864,280	18.19	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,750.59000	2.75059	2,875,430	18.19	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,516.00000	3.51600	3,326,020	16.11	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,498.20000	4.49820	4,688,600	16.11	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,468.46000	3.46846	3,280,020	16.09	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,549.95000	4.54995	4,741,890	16.09	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,492.19000	3.49219	3,302,980	16.10	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,524.01000	4.52401	4,715,180	16.10	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,467.82000	5.46782	5,223,840	15.20	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,222.33000	3.22233	3,371,590	15.20	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,411.90000	5.41190	5,169,210	15.18	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,257.63000	3.25763	3,408,180	15.18	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,439.98000	5.43998	5,196,640	15.19	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,240.07000	3.24007	3,389,970	15.19	0.00	0	
Total R209 Option											0.00	0	16,25
Total For R209											0.00	0	50,36
R210	On	02/02/2023	Bond Future			220.95174	220.95174	221.02163	221.02163		0.00	0	37
R210	On	04/05/2023	Bond Future			222.22379	222.22379	222.32386	222.32386		0.00	0	
R210	On	03/08/2023	Bond Future			226.87934	226.87934	226.97779	226.97779		0.00	0	
R210	On	02/11/2023	Bond Future			228.44768	228.44768	228.63306	228.63306		0.00	0	
R210	On	01/02/2024	Bond Future			233.14197	233.14197	233.34912	233.34912		0.00	0	
Total R210 Future											0.00	0	37
Total For R210											0.00	0	37
R213	On	02/02/2023	Bond Future			10.66728	83.58561	10.61359	83.83459	11.52	0.00	0	38,25
R213	On	04/05/2023	Bond Future			10.78602	81.66167	10.72752	81.92635	13.13	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/08/2023			10.88938	83.35384	10.82850	83.62262		12.54	0.00	0	
R213	On	02/11/2023			11.00653	81.52075	10.93553	81.82628		11.19	0.00	0	
R213	On	01/02/2024			11.14226	83.17727	11.06622	83.49541		10.13	0.00	0	
Total R213 Future											0.00	0	38,25
R213	On	02/02/2023	9.16	Call			2.65000	0.00265	1,690	8.66	0.00	0	47
R213	On	02/02/2023	9.16	Put			7,131.50000	7.13150	7,379,520	8.66	0.00	0	
R213	On	02/02/2023	10.01	Call			219.94000	0.21994	177,060	9.42	0.00	0	
R213	On	02/02/2023	10.01	Put			3,087.63000	3.08763	3,293,730	9.42	0.00	0	47
R213	On	02/02/2023	10.21	Call			461.81000	0.46181	389,000	10.02	0.00	0	
R213	On	02/02/2023	10.22	Put			2,332.47000	2.33247	2,507,020	10.05	0.00	0	
R213	On	02/02/2023	10.23	Call			492.42000	0.49242	416,380	10.08	0.00	0	
R213	On	02/02/2023	10.23	Put			2,300.11000	2.30011	2,473,050	10.08	0.00	0	
R213	On	02/02/2023	10.35	Call			699.42000	0.69942	603,790	10.42	0.00	0	
R213	On	02/02/2023	10.35	Put			1,936.12000	1.93612	2,089,470	10.42	0.00	0	47
R213	On	02/02/2023	10.21	Put			2,365.16000	2.36516	2,541,330	10.02	0.00	0	
R213	On	02/02/2023	10.43	Call			860.69000	0.86069	751,990	10.65	0.00	0	97
R213	On	02/02/2023	10.43	Put			1,719.51000	1.71951	1,859,790	10.65	0.00	0	
R213	On	02/02/2023	12.20	Call			7,038.16000	7.03816	6,795,760	14.80	0.00	0	
R213	On	02/02/2023	12.20	Put			77.81000	0.07781	84,390	14.80	0.00	0	97
R213	On	02/02/2023	10.22	Call			476.97000	0.47697	402,540	10.05	0.00	0	
R213	On	04/05/2023	10.74	Call			2,589.41000	2.58941	2,444,690	12.89	0.00	0	
R213	On	04/05/2023	10.74	Put			2,532.86000	2.53286	2,652,820	12.89	0.00	0	
R213	On	04/05/2023	10.75	Call			2,613.15000	2.61315	2,467,690	12.90	0.00	0	
R213	On	04/05/2023	10.75	Put			2,511.31000	2.51131	2,630,530	12.90	0.00	0	
R213	On	04/05/2023	10.73	Call			2,565.97000	2.56597	2,422,010	12.89	0.00	0	
R213	On	04/05/2023	10.73	Put			2,554.73000	2.55473	2,675,450	12.89	0.00	0	
R213	On	03/08/2023	11.61	Put			1,957.65000	1.95765	2,039,990	13.14	0.00	0	
R213	On	03/08/2023	11.62	Call			5,352.37000	5.35237	5,165,480	13.15	0.00	0	
R213	On	03/08/2023	11.62	Put			1,945.01000	1.94501	2,026,900	13.15	0.00	0	
R213	On	03/08/2023	11.63	Call			5,381.43000	5.38143	5,194,090	13.16	0.00	0	
R213	On	03/08/2023	11.63	Put			1,932.21000	1.93221	2,013,650	13.16	0.00	0	
R213	On	03/08/2023	11.61	Call			5,323.11000	5.32311	5,136,670	13.14	0.00	0	
R213	On	02/11/2023	11.11	Call			3,738.78000	3.73878	3,565,860	11.07	0.00	0	
R213	On	02/11/2023	11.11	Put			2,990.59000	2.99059	3,123,200	11.07	0.00	0	
R213	On	02/11/2023	11.12	Call			3,763.47000	3.76347	3,589,940	11.08	0.00	0	
R213	On	02/11/2023	11.12	Put			2,972.66000	2.97266	3,104,660	11.08	0.00	0	
R213	On	02/11/2023	11.13	Call			3,787.94000	3.78794	3,613,790	11.09	0.00	0	
R213	On	02/11/2023	11.13	Put			2,954.54000	2.95454	3,085,920	11.09	0.00	0	
R213	On	01/02/2024	11.72	Put			2,461.87000	2.46187	2,575,260	10.53	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert	
R213	On	01/02/2024	Bond Future	11.70	Call		5.09253000	5.09253	4,888,810	10.52	0.00	0		
R213	On	01/02/2024	Bond Future	11.70	Put		2,488.68000	2.48868	2,603,100	10.52	0.00	0		
R213	On	01/02/2024	Bond Future	11.71	Call		5,119.32000	5.11932	4,915,080	10.53	0.00	0		
R213	On	01/02/2024	Bond Future	11.71	Put		2,475.24000	2.47524	2,589,140	10.53	0.00	0		
R213	On	01/02/2024	Bond Future	11.72	Call		5,146.15000	5.14615	4,941,400	10.53	0.00	0		
Total R213 Option											0.00	0	3,25	
Total For R213											0.00	0	41,50	
R214	On	02/02/2023	Bond Future			11.44307	65.45770	11.37327	65.82854	18.82	0.00	0	71,03	
R214	On	04/05/2023	Bond Future			11.54537	63.43445	11.47160	63.82097	20.66	0.00	0		
R214	On	03/08/2023	Bond Future			11.63628	64.74904	11.56022	65.14252	19.75	0.00	0		
R214	On	02/11/2023	Bond Future			11.73470	62.78573	11.65130	63.21164	18.80	0.00	0		
R214	On	01/02/2024	Bond Future			11.84390	64.06133	11.75657	64.50077	17.31	0.00	0		
Total R214 Future											0.00	0	71,03	
R214	On	02/02/2023	Bond Future		Call			0.00000	0.00000	0,000	17.27	0.00	0	
R214	On	02/02/2023	Bond Future		Put		34,171.46000	34.17146	34,542,300	17.27	0.00	0		
R214	On	02/02/2023	Bond Future	10.30	Call		122.05000	0.12205	92,610	17.23	0.00	0		
R214	On	02/02/2023	Bond Future	10.30	Put		6,280.46000	6.28046	6,621,860	17.23	0.00	0		
R214	On	02/02/2023	Bond Future	10.90	Call		664.95000	0.66495	554,200	17.76	0.00	0	2,30	
R214	On	02/02/2023	Bond Future	11.07	Put		2,618.23000	2.61823	2,845,790	18.02	0.00	0		
R214	On	02/02/2023	Bond Future	11.08	Call		986.86000	0.98686	841,600	18.04	0.00	0		
R214	On	02/02/2023	Bond Future	11.08	Put		2,582.96000	2.58296	2,808,540	18.04	0.00	0		
R214	On	02/02/2023	Bond Future	11.10	Put		2,513.32000	2.51332	2,734,940	18.08	0.00	0		
R214	On	02/02/2023	Bond Future	11.60	Call		2,379.73000	2.37973	2,136,060	19.02	0.00	0	2,30	
R214	On	02/02/2023	Bond Future	11.60	Put		1,187.50000	1.18750	1,314,670	19.02	0.00	0		
R214	On	02/02/2023	Bond Future	11.00	Call		832.25000	0.83225	702,690	17.90	0.00	0		
R214	On	02/02/2023	Bond Future	11.00	Put		2,874.64000	2.87464	3,115,920	17.90	0.00	0		
R214	On	02/02/2023	Bond Future	11.07	Call		966.61000	0.96661	823,330	18.02	0.00	0		
R214	On	02/02/2023	Bond Future	10.90	Put		3,271.95000	3.27195	3,532,040	17.76	0.00	0		
R214	On	02/02/2023	Bond Future	11.80	Call		3,067.53000	3.06753	2,793,100	19.42	0.00	0		
R214	On	02/02/2023	Bond Future	11.80	Put		852.71000	0.85271	949,120	19.42	0.00	0		
R214	On	02/02/2023	Bond Future	11.09	Call		1,007.29000	1.00729	860,050	18.06	0.00	0		
R214	On	02/02/2023	Bond Future	11.09	Put		2,547.93000	2.54793	2,771,530	18.06	0.00	0		
R214	On	02/02/2023	Bond Future	11.10	Call		1,028.06000	1.02806	878,840	18.08	0.00	0		
R214	On	04/05/2023	Bond Future	11.36	Call		2,824.18000	2.82418	2,625,670	20.01	0.00	0		
R214	On	04/05/2023	Bond Future	11.36	Put		3,416.05000	3.41605	3,604,060	20.01	0.00	0		
R214	On	04/05/2023	Bond Future	11.37	Call		2,850.52000	2.85052	2,650,930	20.03	0.00	0		
R214	On	04/05/2023	Bond Future	11.37	Put		3,389.00000	3.38900	3,575,930	20.03	0.00	0		
R214	On	04/05/2023	Bond Future	11.38	Call		2,876.83000	2.87683	2,676,150	20.04	0.00	0		
R214	On	04/05/2023	Bond Future	11.38	Put		3,361.99000	3.36199	3,547,830	20.04	0.00	0		

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/08/2023	Bond Future	12.16	Put		2,740.91000	2.74091	2,874,350	20.38	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,679.49000	5.67949	5,420,810	20.35	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,775.20000	2.77520	2,910,000	20.35	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,710.42000	5.71042	5,451,060	20.36	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,757.90000	2.75790	2,892,020	20.36	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,741.59000	5.74159	5,481,550	20.38	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,848.44000	3.84844	3,632,570	18.20	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,790.14000	4.79014	5,000,180	18.20	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,799.21000	3.79921	3,585,030	18.18	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,846.15000	4.84615	5,057,880	18.18	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,823.67000	3.82367	3,608,650	18.19	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,817.96000	4.81796	5,028,850	18.19	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,772.53000	3.77253	3,945,040	17.49	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,743.28000	5.74328	5,475,650	17.50	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,753.06000	3.75306	3,924,870	17.50	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,686.01000	5.68601	5,419,790	17.48	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,792.10000	3.79210	3,965,320	17.48	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,714.62000	5.71462	5,447,690	17.49	0.00	0	
Total R214 Option											0.00	0	4,60
Total For R214											0.00	0	75,63
Total for Bond											46,368,969.24	247	1,577,06
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 02/02/2023 GOVI			851.08600	851.08600	855.35200	855.35200				0.00	0	84
GOVI On 04/05/2023 GOVI			867.67100	867.67100	872.11200	872.11200				0.00	0	
GOVI On 03/08/2023 GOVI			885.64800	885.64800	890.15200	890.15200				0.00	0	
GOVI On 02/11/2023 GOVI			903.92900	903.92900	908.85600	908.85600				0.00	0	
GOVI On 01/02/2024 GOVI			922.31300	922.31300	927.41800	927.41800				0.00	0	
Total GOVI Future										0.00	0	84
GOVI On 02/02/2023 GOVI	850.82	Call			45,320.00000	4.53200	2,660,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			45,220.00000	4.52200	2,560,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			45,120.00000	4.51200	2,460,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			192,320.00000	19.23200	147,910,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Call			192,520.00000	19.25200	148,110,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			192,420.00000	19.24200	148,010,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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			529,220.00000	52.92200	484,180,000		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			529,420.00000	52.94200	484,380,000		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			529,320.00000	52.93200	484,280,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			230,460.00000	23.04600	181,190,000		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			230,360.00000	23.03600	181,090,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			230,560.00000	23.05600	181,290,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			474,280.00000	47.42800	423,230,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			474,180.00000	47.41800	423,130,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call			474,380.00000	47.43800	423,330,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	84
Total for GOVI												0.00	0	84
AL37	On	02/02/2023	Index Future			854.64600	854.64600	856.20400	856.20400			0.00	0	
AL37	On	04/05/2023	Index Future			871.30000	871.30000	872.98200	872.98200			0.00	0	
AL37	On	03/08/2023	Index Future			889.35200	889.35200	891.03900	891.03900			0.00	0	
AL37	On	02/11/2023	Index Future			907.71000	907.71000	909.76200	909.76200			0.00	0	
AL37	On	01/02/2024	Index Future			926.17100	926.17100	928.34200	928.34200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/02/2023	Index Future			987.85300	987.85300	991.38500	991.38500			0.00	0	
AL7T	On	04/05/2023	Index Future			1,007.10300	1,007.10300	1,010.81100	1,010.81100			0.00	0	
AL7T	On	03/08/2023	Index Future			1,027.96800	1,027.96800	1,031.71900	1,031.71900			0.00	0	
AL7T	On	02/11/2023	Index Future			1,049.18800	1,049.18800	1,053.39800	1,053.39800			0.00	0	
AL7T	On	01/02/2024	Index Future			1,070.52600	1,070.52600	1,074.91200	1,074.91200			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/02/2023	Index Future			863.24900	863.24900	867.59600	867.59600			0.00	0	1
ALBI	On	04/05/2023	Index Future			880.07100	880.07100	884.59600	884.59600			0.00	0	
ALBI	On	03/08/2023	Index Future			898.30400	898.30400	902.89400	902.89400			0.00	0	
ALBI	On	02/11/2023	Index Future			916.84700	916.84700	921.86600	921.86600			0.00	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
ALBI	On	01/02/2024	Index Future			935.49400	935.49400	940.69400	940.69400			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	02/02/2023	Index Future			317.94300	317.94300	318.73800	318.73800			0.00	0	61
IGOV	On	04/05/2023	Index Future			324.21600	324.21600	325.06100	325.06100			0.00	0	
IGOV	On	03/08/2023	Index Future			331.01000	331.01000	331.86200	331.86200			0.00	0	
IGOV	On	02/11/2023	Index Future			337.91700	337.91700	338.90900	338.90900			0.00	0	
IGOV	On	01/02/2024	Index Future			344.86200	344.86200	345.90400	345.90400			0.00	0	
Total IGOV Future												0.00	0	68
Total For IGOV												0.00	0	68
Total for Index												0.00	0	79
JIBAR F	On	21/12/2022	Jibar Future			7.25800	92.74200	7.26500	92.73500			0.00	0	
JIBAR F	On	18/01/2023	Jibar Future			7.32000	92.68000	7.33500	92.66500			0.00	0	
JIBAR F	On	15/02/2023	Jibar Future			7.68000	92.32000	7.68000	92.32000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			7.71000	92.29000	7.72000	92.28000			0.00	0	
JIBAR F	On	19/04/2023	Jibar Future			7.84500	92.15500	7.84000	92.16000			0.00	0	
JIBAR F	On	17/05/2023	Jibar Future			7.83500	92.16500	7.84000	92.16000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.88500	92.11500	7.86000	92.14000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			7.88500	92.11500	7.84500	92.15500			0.00	0	1
JIBAR F	On	20/12/2023	Jibar Future			7.88500	92.11500	7.84500	92.15500			0.00	0	21
JIBAR F	On	20/03/2024	Jibar Future			7.86500	92.13500	7.81000	92.19000			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			7.87000	92.13000	7.81500	92.18500			0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			7.86000	92.14000	7.82500	92.17500			0.00	0	6
Total Jibar Future												0.00	0	41
Total For JIBAR FUTURE												0.00	0	41
Total for Jibar												0.00	0	41
Total for Derivatives :											46,368,969.24	247	1,579,112	
ABCPI3	On	07/12/2023	Spot Bond			5.15000	322.04168	5.15000	321.76791			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	0.00000			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	0.00000			0.00	0	
Total ABF003 SPOT												0.00	0	
Total For ABF003												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.76500	99.61395	9.76500	99.48429				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.82500	86.84514	11.82500	86.70895				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	0.00000				0.00	0	1,500,000,00
Total ABFN23 SPOT										0.00	0	1,500,000,00
Total For ABFN23										0.00	0	1,500,000,00
ABFN25 On 17/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 14/11/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	0.00000				0.00	0	12,500,000,00
Total ABJ04 SPOT										0.00	0	12,500,000,00
Total For ABJ04										0.00	0	12,500,000,00
ABJ05 On 30/03/2027 Spot Bond					0.00000	0.00000				0.00	0	21,500,000,00
Total ABJ05 SPOT										0.00	0	21,500,000,00
Total For ABJ05										0.00	0	21,500,000,00
ABKI04 On 13/03/2024 Spot Bond			8.03500	8.03500	8.03500	8.03500				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	60.02304	100.00000	59.34548				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABK104/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.76500	3.76500	3.76500	3.76500				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.79000	4.79000	4.79000	4.79000				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	5.20000				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.91000	8.91000	8.91000	8.91000				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.68000	8.68000	8.68000	8.68000				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.09500	104.54783	9.09500	104.41948				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.09000	107.33072	9.09000	107.19901				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.88000	103.89246	7.88000	103.78161				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.35500	100.89783	9.35500	100.77049				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	15.74114	100.00000	15.56581				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.80000	323.06495	4.80000	322.80545				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.55500	11.55500	11.55500	11.55500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGRIA1 On 28/10/2025 Spot Bond					0.00000	0.00000				0.00	0	98,70
Total AGRIA1 SPOT										0.00	0	98,70
Total For AGRIA1										0.00	0	98,70
AGT01 On 10/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A11 On 18/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A21 On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A31 On 18/07/2026 Spot Bond			8.98000	99.67979	8.98000	99.56090				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B11 On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C11 On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D1 On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF2D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.43500	103.69619	9.43500	103.56639				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.30000	102.96022	8.30000	102.84646			22,410,000,000,000.00	2,700,000,000	1,560,000,000	
Total AIR02 SPOT									22,410,000,000,000.00	2,700,000,000	1,560,000,000	
Total For AIR02									22,410,000,000,000.00	2,700,000,000	1,560,000,000	
AIR04 On 29/05/2024 Spot Bond			10.15000	99.56283	10.15000	99.42677			0.00	0	0	
Total AIR04 SPOT									0.00	0	0	
Total For AIR04									0.00	0	0	
AIR05 On 29/05/2030 Spot Bond			12.03500	90.97686	12.03500	90.83012			0.00	0	0	
Total AIR05 SPOT									0.00	0	0	
Total For AIR05									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
AIRF02 On 16/11/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.97000	189.65999	6.97000	189.45277				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	0.00000				0.00	3,000,000,000	1,500,000,000
Total APF14 SPOT										0.00	3,000,000,000	1,500,000,000
Total For APF14										0.00	3,000,000,000	1,500,000,000
APF16 On 07/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.55000	246.57809	5.55000	246.35528				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.16000	213.67654	6.16000	213.46607				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.66000	202.60578	5.66000	202.41972				0.00	0	
Total ASN154 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.48000	115.48390	5.48000	115.38156				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.24500	5.24500	5.24500	5.24500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.66500	5.66500	5.66500	5.66500				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.59000	114.00024	5.59000	113.89756				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	31,200,000	7,800,000
Total ASN346 SPOT										0.00	31,200,000	7,800,000
Total For ASN346										0.00	31,200,000	7,800,000
ASN346 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN36: On 30/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN419 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	0.00000				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2023 Spot Bond			9.89500	9.89500	9.89500	9.89500				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			11.02000	11.02000	11.02000	11.02000				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.80500	10.80500	10.80500	10.80500				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			10.37500	95.77614	10.37500	95.64317				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.55500	95.68790	9.55500	95.56530				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			10.10500	94.55188	10.10500	94.42393				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN51 On 21/12/2026 Spot Bond			10.10500	94.55188	10.10500	94.42393				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2024 Spot Bond			8.68000	104.30696	8.68000	104.18660				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			10.63000	105.08315	10.63000	104.93538				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			10.58000	105.06326	10.58000	104.91619				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.08000	104.68476	10.08000	104.54497				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.08000	104.68476	10.08000	104.54497				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.71500	104.23535	10.71500	104.08763				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.80500	102.50536	10.80500	102.40685				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.66500	104.16382	10.66500	104.01688		1,045,170,000,000.00		98,000,000	49,000,000	
Total ASN558 SPOT								1,045,170,000,000.00		98,000,000	49,000,000	
Total For ASN558								1,045,170,000,000.00		98,000,000	49,000,000	
ASN56 On 05/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN560 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 18/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.72000	103.67133	9.72000	103.53471				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	1,500,000.00
Total ASN633 SPOT										0.00	0	1,500,000.00
Total For ASN633										0.00	0	1,500,000.00
ASN634 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63: On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN683 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714: On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715: On 15/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716: On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718: On 12/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721: On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733: On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735: On 28/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736: On 31/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746: On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN74 On 31/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78 On 21/12/2026 Spot Bond			9.80884	9.80884	9.80884	9.80884				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79 On 15/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79 On 31/01/2024 Spot Bond			10.18000	10.18000	10.18000	10.18000				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80 On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80 On 15/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81 On 06/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN818 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN837 On 21/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN840 On 21/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN840 On 22/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN845 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN846 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN850 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN85: On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN868 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.25500	109.73297	11.25500	109.41367				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN93 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93 On 06/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	48,060,000	24,030,000
Total ASN948 SPOT										0.00	48,060,000	24,030,000
Total For ASN948										0.00	48,060,000	24,030,000
ASN95 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN951 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN951										0.00	0	
ASN95 On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96 On 30/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96 On 07/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.26500	100.42820	7.26500	100.32980				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	0.00000				0.00	0	200,000,00
Total BAW34 SPOT										0.00	0	200,000,00
Total For BAW34										0.00	0	200,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			12.00500	12.00500	12.00500	12.00500				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	706,116,9€
Total BAYA79 SPOT										0.00	0	706,116,9€
Total For BAYA79										0.00	0	706,116,9€
BAYA8 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	100,000,0€
Total BAYA88 SPOT										0.00	0	100,000,0€
Total For BAYA88										0.00	0	100,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 30/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			9.11000	9.11000	9.11000	9.11000				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX42 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX42 SPOT										0.00	0	
Total For BDX42										0.00	0	
BDX44 On 19/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	2,500,000,000	62,500,000,00	
Total BDX44 SPOT									50,000,000,000,000.00	2,500,000,000	62,500,000,00	
Total For BDX44									50,000,000,000,000.00	2,500,000,000	62,500,000,00	
BDX45 On 03/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	30,000,000,00	
Total BDX45 SPOT									0.00	0	30,000,000,00	
Total For BDX45									0.00	0	30,000,000,00	
BDX46 On 04/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	95,000,000,00	
Total BDX46 SPOT									0.00	0	95,000,000,00	
Total For BDX46									0.00	0	95,000,000,00	
BDX47 On 03/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total BDX47 SPOT									0.00	0	0	
Total For BDX47									0.00	0	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	0.00000			0.00	0		
Total BGL17 SPOT									0.00	0	0	
Total For BGL17									0.00	0	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	0.00000			0.00	0		
Total BGL19 SPOT									0.00	0	0	
Total For BGL19									0.00	0	0	
BID10 On 15/11/2023 Spot Bond					0.00000	0.00000			0.00	0		
Total BID10 SPOT									0.00	0	0	
Total For BID10									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
BID11 On 15/11/2023 Spot Bond			8.34000	102.17220	8.34000	102.05696				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP13										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	0.00000				0.00	0	150,000,00
Total BPPF23 SPOT										0.00	0	150,000,00
Total For BPPF23										0.00	0	150,000,00
BPPF2: On 12/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	0.00000				0.00	5,001,900,000	5,001,900,00
Total BPPF32 SPOT										0.00	5,001,900,000	5,001,900,00
Total For BPPF32										0.00	5,001,900,000	5,001,900,00
BPPF3: On 10/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10 On 30/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.60500	102.02756	8.60500	101.91224				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.90500	104.12619	8.90500	104.00165				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.45500	106.50851	9.45500	106.37269				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.49500	10.49500	10.49500	10.49500				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.91889	4.77000	103.85175				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.35500	104.21038	9.35500	104.07886				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	108.38650	8.70700	108.25899				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN366 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.09500	102.24058	11.09500	102.08821				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	112.17107	6.50000	112.07200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.46500	156.50010	6.46500	156.34109				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.57500	150.14255	8.57500	149.94855				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.00000	104.80989	9.00000	104.68252				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/04/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/03/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 18/07/2025 Spot Bond			10.33500	104.60407	10.33500	104.46095				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.80500	104.13376	9.80500	103.99841				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.85500	102.89815	9.85500	102.76153				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.94500	101.79385	9.94500	101.65748				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.99500	9.99500	9.99500	9.99500				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN554 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	0.00000				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	100.00000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.30500	100.94744	10.30500	100.80971				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.80500	102.13860	9.80500	102.00365				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.03500	101.11073	10.03500	100.97408				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.88500	155.15669	4.88500	155.03141				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.27500	9.27500	9.27500	9.27500				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN598 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.86000	8.86000	8.86000	8.86000				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.43500	101.43491	9.43500	101.30801				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61(On 23/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612On 07/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613On 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	
CLN614On 30/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615On 20/12/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN624 On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.65000	103.89033	7.65000	103.78220				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.81000	62.68758	12.81000	62.58191				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.50500	101.08790	10.50500	100.94737				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN635 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.45647	159.65900	5.45647	159.51800				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.45647	159.65900	5.45647	159.51800				0.00	0	1,821,291,80
Total CLN674 SPOT										0.00	0	1,821,291,80
Total For CLN674										0.00	0	1,821,291,80
CLN676 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN680 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	20,000,000,000	10,000,000,000
Total CLN687 SPOT										0.00	20,000,000,000	10,000,000,000
Total For CLN687										0.00	20,000,000,000	10,000,000,000
CLN68 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	0.00000				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	11.19500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	11.45500				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	10.86000				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	0.00000				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	11.10000				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	11.19500				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	11.15500				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN712 On 11/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	0.00000				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	11.35500				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	0.00000				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	11.52500				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	11.47000				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	0.00000				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	11.35000				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN724 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN724									0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total CLN725 SPOT									0.00	0	
Total For CLN725									0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total CLN726 SPOT									0.00	0	
Total For CLN726									0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total CLN727 SPOT									0.00	0	
Total For CLN727									0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total CLN728 SPOT									0.00	0	
Total For CLN728									0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	0.00000			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	10.94000		722,040,000,000.00	66,000,000	33,000,000	
Total CLN730 SPOT								722,040,000,000.00	66,000,000	33,000,000	
Total For CLN730								722,040,000,000.00	66,000,000	33,000,000	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	10.77500		0.00	0	0	
Total CLN731 SPOT								0.00	0	0	
Total For CLN731								0.00	0	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	10.67500		2,113,650,000,000.00	198,000,000	99,000,000	
Total CLN732 SPOT								2,113,650,000,000.00	198,000,000	99,000,000	
Total For CLN732								2,113,650,000,000.00	198,000,000	99,000,000	
CLN733 On 21/12/2027 Spot Bond					0.00000	0.00000		0.00	0	0	
Total CLN733 SPOT								0.00	0	0	
Total For CLN733								0.00	0	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	0.00000		0.00	0	0	
Total CLN734 SPOT								0.00	0	0	
Total For CLN734								0.00	0	0	
CLN735 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	9.25000		0.00	0	0	
Total CLN736 SPOT								0.00	0	0	
Total For CLN736								0.00	0	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	0.00000		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 CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	9.51000				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN749 On 31/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	0.00000				0.00	2,000,000,000	1,000,000,000
Total CLN753 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CLN753										0.00	2,000,000,000	1,000,000,000
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	7.40000				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN760 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	9.57000				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	7.40000				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	10.39000				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	10.88000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.62000	7.62000	7.62000	7.62000				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN785 On 30/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN797 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.11000	97.46959	9.11000	97.35038				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN81 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN81 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN81 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 On 28/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN823 On 31/07/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			9.33500	9.33500	9.33500	9.33500				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN834 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN855 On 28/02/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	0.00000				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	12.81000				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	14.48000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	0.00000				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	7.00000				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN870 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN870										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	11.25000				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87 On 31/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87 On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88 On 02/04/2026 Spot Bond					0.00000	0.00000				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	10.86000				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	11.06000				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	11.26000				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	11.26000				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	11.29000				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	11.26500				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.71000	5.71000	5.71000	5.71000				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN894 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	0.00000				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	11.51500				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	11.61500				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			11.38000	11.38000	11.38000	11.38000				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			10.89000	10.89000	10.89000	10.89000				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN905 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.97000	101.68617	9.97000	101.55325				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.09500	101.20116	11.09500	101.05116				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.06000	99.37038	11.06000	99.22355				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.43500	102.02326	9.43500	101.89475				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.86500	92.40160	12.86500	92.24348				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.45500	92.67200	11.45500	92.53031				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.20500	10.20500	10.20500	10.20500				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	0.00000				0.00	0	100,000,00
Total DSY06 SPOT										0.00	0	100,000,00
Total For DSY06										0.00	0	100,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.10000	103.76870	7.10000	103.66906			284,000,000,000,000.00	40,000,000,000	40,000,000,00	
Total DV23 SPOT									14,000,000,000,000.00	40,000,000,000	40,000,000,00	
Total For DV23									14,000,000,000,000.00	40,000,000,000	40,000,000,00	
DV23/R On 27/02/2023 Spot Bond			100.00000	89.96479	100.00000	88.92112			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	89.96479	100.00000	88.92112			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 Intere
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.52000	103.63268	9.52000	103.50181				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.45245	9.69000	103.31952				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.45245	9.69000	103.31952				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.40500	100.53171	10.40500	100.39326				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.43500	97.81693	11.43500	97.66926				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.59751	10.10000	103.45892				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.59751	10.10000	103.45892				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	0.00000				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	0.00000				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB2 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DVFB25									0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	0.00000			0.00	0	13,500,000,00
Total DVFB26 SPOT									0.00	0	13,500,000,00
Total For DVFB26									0.00	0	13,500,000,00
DVFB2 On 31/01/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total DVFB27 SPOT									0.00	0	
Total For DVFB27									0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total DVFB28 SPOT									0.00	0	
Total For DVFB28									0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	0.00000			0.00	0	
Total DVFB29 SPOT									0.00	0	
Total For DVFB29									0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total DVFB30 SPOT									0.00	0	
Total For DVFB30									0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total DVFB31 SPOT									0.00	0	
Total For DVFB31									0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total DVFC26 SPOT									0.00	0	
Total For DVFC26									0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	0.00000			0.00	0	
Total DVFC28 SPOT									0.00	0	
Total For DVFC28									0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.91000	104.02803	8.91000	103.90285			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.81000	115.64571	5.81000	115.53670			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.48000	102.85587	5.48000	102.76472		274,000,000,000,000.00	50,000,000,000	150,000,000,00	
Total EL037 SPOT								4,000,000,000,000.00	50,000,000,000	150,000,000,00	
Total For EL037								4,000,000,000,000.00	50,000,000,000	150,000,000,00	
EL0371 On 31/01/2037 Spot Bond			2.25000	149.37860	2.25000	149.31050		0.00	0		

Contract 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			5.05000	153.26501	5.05000	153.13617				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.01500	137.97512	5.01500	137.85982				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.02000	134.11456	5.02000	134.00387			702,800,000,000.00		140,000,000	70,000,00
Total EL30 SPOT									702,800,000,000.00		140,000,000	70,000,00
Total For EL30									702,800,000,000.00		140,000,000	70,000,00
EL31 On 02/06/2031 Spot Bond			5.63000	117.42079	5.63000	117.31343				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.45000	105.45200	5.45000	105.35897				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	149.37860	2.25000	149.31050				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	

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	0.00000				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.51500	100.90062	10.51500	100.75790				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.43500	12.43500	12.43500	12.43500				0.00	0	
Total EMM04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.48500	12.48500	12.48500	12.48500				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.60500	10.60500	10.60500	10.60500				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.60500	10.60500	10.60500	10.60500				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.48500	12.48500	12.48500	12.48500				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.62500	11.62500	11.62500	11.62500				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.98500	14.98500	14.98500	14.98500				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF025 On 07/09/2026 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF024 On 12/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF025 On 10/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	

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 12/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01(On 11/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01(On 11/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01(On 11/11/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B(On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B(On 17/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C(On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C(On 17/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2(On 17/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2(On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3(On 17/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23(On 25/01/2023 Spot Bond			7.60000	104.39138	7.60000	104.28345			368,600,000,000.00	48,500,000,000	145,500,000,000	
Total ES23 SPOT									368,600,000,000.00	48,500,000,000	145,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES23									8,600,000,000.00	48,500,000,000	145,500,000,000
ES23/R On 25/01/2023 Spot Bond			10.00000	104.20065	10.00000	104.05919			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.52500	97.25094	9.52500	97.12671			841,375,635,000.00	88,333,400	2,724,387,100
Total ES26 SPOT									841,375,635,000.00	88,333,400	2,724,387,100
Total For ES26									841,375,635,000.00	88,333,400	2,724,387,100
ES26/R On 02/04/2026 Spot Bond			7.85000	101.85739	7.85000	101.74971			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.20000	74.43660	12.13000	74.64638			1,090,645,840,000.00	89,397,200	934,601,800
Total ES33 SPOT									1,090,645,840,000.00	89,397,200	934,601,800
Total For ES33									1,090,645,840,000.00	89,397,200	934,601,800
ES33/R On 15/09/2033 Spot Bond			7.50000	102.13781	7.50000	102.03399			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.45000	72.81316	12.37500	73.10802			703,001,700,000.00	56,466,000	4,167,998,900
Total ES42 SPOT									703,001,700,000.00	56,466,000	4,167,998,900
Total For ES42									703,001,700,000.00	56,466,000	4,167,998,900
ES42/R On 25/04/2042 Spot Bond			8.50000	101.47438	8.50000	101.35842			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.47500	11.47500	11.47500	11.47500			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.12000	14.12000	14.12000	14.12000			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	16,580,000,00
Total FRB25 SPOT										0.00	0	16,580,000,00
Total For FRB25										0.00	0	16,580,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	0.00000				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 Intere
FRB27 On 03/06/2026 Spot Bond			9.18500	103.58803	9.18500	103.46033				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.10500	98.88511	9.10500	98.76424				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.77000	323.15289	4.77000	322.89463				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.79000	3.79000	3.79000	3.79000				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.71000	211.98515	4.71000	211.81744				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	5.19000				0.00	0	
Total FRBI29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.51500	5.51500	5.51500	5.51500				0.00	0	125,000,00
Total FRBI33 SPOT										0.00	0	125,000,00
Total For FRBI33										0.00	0	125,000,00
FRBI46 On 31/03/2046 Spot Bond			5.62500	96.53424	5.62500	96.44603				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.53000	96.79110	5.53000	96.70470				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.79988	8.79988	8.79988	8.79988				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.82206	8.82206	8.82206	8.82206				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.06500	5.06500	5.06500	5.06500				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	0.00000				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRBZ03 On 30/01/2023 Spot Bond			10.08400	10.08400	10.08400	10.08400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 27/02/2023 Spot Bond			6.55000	6.55000	6.55000	6.55000				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 27/02/2023 Spot Bond			6.38000	6.38000	6.38000	6.38000				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	

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 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC324 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 27/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 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	
FRC354 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36: On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC375 SPOT										0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.37500	14.37500	14.37500	14.37500				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.72000	10.72000	10.72000	10.72000				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	

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 19/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			13.07500	13.07500	13.07500	13.07500				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.71500	10.71500	10.71500	10.71500				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.26500	11.26500	11.26500	11.26500				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC414 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 21/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429 On 31/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC432 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			9.60500	9.60500	9.60500	9.60500				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43(O)n 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43(O)n 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44(O)n 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44(O)n 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44(O)n 23/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44(O)n 28/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44(O)n 15/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC449 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC449										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.16000	108.33208	5.16000	108.23942				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.33000	117.54465	5.33000	117.44280				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	0.00000				0.00	7,400,000,000	3,700,000,000
Total FRJ24 SPOT										0.00	7,400,000,000	3,700,000,000
Total For FRJ24										0.00	7,400,000,000	3,700,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10(On 15/01/2024 Spot Bond			4.86800	4.86800	4.86800	4.86800				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.30000	5.30000	5.30000	5.30000				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.44000	116.02915	5.44000	115.92695				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.53000	225.70057	5.53000	225.49722				0.00	0	90,000,00
Total FRS109 SPOT										0.00	0	90,000,00
Total For FRS109										0.00	0	90,000,00
FRS11 On 31/01/2038 Spot Bond			5.58000	114.13416	5.58000	114.03151				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.53000	5.53000	5.53000	5.53000				0.00	0	260,000,00
Total FRS112 SPOT										0.00	0	260,000,00
Total For FRS112										0.00	0	260,000,00
FRS11 On 31/01/2025 Spot Bond			4.96500	161.22757	4.96500	161.09566				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	115.08219	3.70500	115.00732				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.38000	116.85287	5.38000	116.75086				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.65000	223.34924	5.65000	223.14446				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			5.70000	222.37816	5.70000	222.17276				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			4.14500	163.88824	4.14500	163.77201				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.73000	221.79791	5.73000	221.59217				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.58000	114.13416	5.58000	114.03151				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.15000	207.58020	5.15000	207.40374				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.33000	104.59566	6.33000	104.49125				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.36000	205.51504	5.36000	205.33458				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.42000	204.92935	5.42000	204.74775				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.24000	212.20508	6.24000	211.99381				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.28000	105.20074	6.28000	105.09641				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.58000	5.58000	5.58000	5.58000				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.56000	114.40259	5.56000	114.30000				0.00	0	
Total FRS136 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.23000	206.79067	5.23000	206.61267				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.01000	216.46856	6.01000	216.25967				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.36000	205.51504	5.36000	205.33458				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.36000	205.51504	5.36000	205.33458				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.76100	211.46910	4.76100	211.30034				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.91500	161.38823	4.91500	161.25727				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.71000	202.12551	5.71000	201.93857				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.75000	201.74225	5.75000	201.55460				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.88500	161.48473	4.88500	161.35433				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.22500	206.83992	5.22500	206.66201				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.76000	5.76000	5.76000	5.76000				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS206 On 14/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total FRS228 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS250 On 22/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS262 On 28/02/2031 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS263 On 13/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS268 On 31/03/2031 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS276 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	9.53000				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 On 05/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS282 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.36000	10.36000	10.36000	10.36000				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			10.36000	10.36000	10.36000	10.36000				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS288 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.53400	11.53400	11.53400	11.53400				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.60500	9.60500	9.60500	9.60500				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS314 On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.41000	4.41000	4.41000	4.41000				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.79000	326.04619	3.79000	325.82854				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.15000	4.15000	4.15000	4.15000				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.28000	107.68478	5.28000	107.59219				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.02000	65.81795	5.02000	65.77315				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.03500	4.03500	4.03500	4.03500				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.31500	4.31500	4.31500	4.31500				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.21000	5.21000	5.21000	5.21000				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.57000	7.57000	7.57000	7.57000				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.64500	104.22691	8.64500	104.10581				0.00	0	5,900,000.00
Total FRX24 SPOT										0.00	0	5,900,000.00

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 FRX24									0.00	0	5,900,000.00
FRX25 On 26/07/2025 Spot Bond			8.82500	106.18522	8.82500	106.06071			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.06000	103.64598	9.06000	103.51990		105,719,328,000.00		11,668,800	34,982,900
Total FRX26 SPOT								105,719,328,000.00		11,668,800	34,982,900
Total For FRX26								105,719,328,000.00		11,668,800	34,982,900
FRX27 On 07/03/2027 Spot Bond			9.10500	106.83696	9.10500	106.70566			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.88500	105.23575	9.88500	105.09789			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.28000	101.33231	10.28000	101.19438			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.42500	98.30796	10.42500	98.17232			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.58500	102.16062	10.58500	102.01598			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.74500	72.23847	11.74500	72.12531			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.79000	115.33307	4.79000	115.24058				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.47900	103.25260	8.47900	103.13489				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT20 On 03/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.61500	104.85018	7.61500	104.74260				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT521 On 14/12/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GS0005 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.23500	9.23500	9.23500	9.23500				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T16 On 20/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T16 SPOT										0.00	0	
Total For H12T16										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T26 On 30/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,500,000.00
Total H12T26 SPOT										0.00	0	12,500,000.00
Total For H12T26										0.00	0	12,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T3 On 19/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.07000	322.27514	5.07000	322.00459				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.20000	5.20000	5.20000	5.20000				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.62500	102.06541	10.62500	101.92195				0.00	0	13,500,000.00
Total HWAY30 SPOT										0.00	0	13,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total For HWAY30									0.00	0	13,500,000.00
HWAY3 On 28/02/2033 Spot Bond			5.31000	76.92554	5.31000	76.86988			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.92500	87.17578	11.92500	87.03870		235,041,750,000.00		19,710,000	5,692,560,10
Total HWAY34 SPOT								235,041,750,000.00		19,710,000	5,692,560,10
Total For HWAY34								235,041,750,000.00		19,710,000	5,692,560,10
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.88094	100.00000	12.73979			0.00	0	
Total HWAY34/R208 SPOT								0.00		0	
Total For HWAY34/R208								0.00		0	
HWAY3 On 31/07/2035 Spot Bond			11.99000	86.17141	11.99000	86.03519			0.00	0	7,465,800,00
Total HWAY35 SPOT								0.00		0	7,465,800,00
Total For HWAY35								0.00		0	7,465,800,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.87677	100.00000	12.73567			0.00	0	
Total HWAY35/R209 SPOT								0.00		0	
Total For HWAY35/R209								0.00		0	
I2025 On 31/01/2025 Spot Bond			3.46500	166.13683	3.46500	166.03405		14,598,458,028,000.00		4,213,119,200	649,570,833,00
Total I2025 SPOT								14,598,458,028,000.00		4,213,119,200	649,570,833,00
Total For I2025								14,598,458,028,000.00		4,213,119,200	649,570,833,00
I2029 On 31/03/2029 Spot Bond			4.32000	118.34058	4.32000	118.25313		82,784,840,832,000.00		19,163,157,600	134,189,415,50
Total I2029 SPOT								82,784,840,832,000.00		19,163,157,600	134,189,415,50
Total For I2029								82,784,840,832,000.00		19,163,157,600	134,189,415,50
I2033 On 28/02/2033 Spot Bond			4.68000	113.03410	4.63000	113.44807		296,231,527,800,000.00		63,297,335,000	374,514,163,60
Total I2033 SPOT								296,231,527,800,000.00		63,297,335,000	374,514,163,60
Total For I2033								296,231,527,800,000.00		63,297,335,000	374,514,163,60
I2038 On 31/01/2038 Spot Bond			4.72000	126.39186	4.68000	126.90016		46,453,295,056,000.00		9,841,799,800	533,454,644,80
Total I2038 SPOT								46,453,295,056,000.00		9,841,799,800	533,454,644,80
Total For I2038								46,453,295,056,000.00		9,841,799,800	533,454,644,80
I2046 On 31/03/2046 Spot Bond			4.75000	110.60341	4.65000	112.28903		125,451,306,650,000.00		26,410,801,400	474,548,853,50
Total I2046 SPOT								125,451,306,650,000.00		26,410,801,400	474,548,853,50
Total For I2046								125,451,306,650,000.00		26,410,801,400	474,548,853,50
I2050 On 31/12/2050 Spot Bond			4.75000	110.78563	4.67000	112.28476		65,043,174,050,000.00		13,693,299,800	385,115,870,20
Total I2050 SPOT								65,043,174,050,000.00		13,693,299,800	385,115,870,20
Total For I2050								65,043,174,050,000.00		13,693,299,800	385,115,870,20
IBG01 On 07/02/2025 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.87000	322.85991	4.87000	322.59753				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	0.00000				0.00	1,240,000,000	620,000,000
Total IBL115 SPOT										0.00	1,240,000,000	620,000,000
Total For IBL115										0.00	1,240,000,000	620,000,000
IBL124 On 14/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	0.00000				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	10,000,000,000	5,000,000,000
Total IBL141 SPOT										0.00	10,000,000,000	5,000,000,000
Total For IBL141										0.00	10,000,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL145 On 20/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	0.00000				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	0.00000			0.00	400,000,000	800,000,000
Total IBL168 SPOT									0.00	400,000,000	800,000,000
Total For IBL168									0.00	400,000,000	800,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL177 SPOT									0.00	0	
Total For IBL177									0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL178 SPOT									0.00	0	
Total For IBL178									0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL181 SPOT									0.00	0	
Total For IBL181									0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL182 SPOT									0.00	0	
Total For IBL182									0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL190 SPOT									0.00	0	
Total For IBL190									0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL191 SPOT									0.00	0	
Total For IBL191									0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL192 SPOT									0.00	0	
Total For IBL192									0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL197 SPOT									0.00	0	
Total For IBL197									0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL199 SPOT									0.00	0	
Total For IBL199									0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL200 SPOT									0.00	0	
Total For IBL200									0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.77500	6.77500	6.77500	6.77500				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.77500	6.77500	6.77500	6.77500				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.77500	6.77500	6.77500	6.77500				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.77500	6.77500	6.77500	6.77500				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL215 On 07/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.60500	9.60500	9.60500	9.60500				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.16500	8.16500	8.16500	8.16500				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL226 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.06500	9.06500	9.06500	9.06500				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.97000	9.97000	9.97000	9.97000				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.11500	100.60459	8.11500	100.38497				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL251 On 28/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.03000	104.98138	9.03000	104.85548				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.64500	100.71801	9.64500	100.58706				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.03500	102.56349	11.03500	102.41144				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.20500	102.55784	10.20500	102.41771				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	300,000,00
Total IDCG15 SPOT										0.00	0	300,000,00
Total For IDCG15										0.00	0	300,000,00
IDCG16 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	0.00000				0.00	0	13,500,000.00
Total IDCG23 SPOT										0.00	0	13,500,000.00
Total For IDCG23										0.00	0	13,500,000.00
IFC01 On 10/12/2024 Spot Bond			8.95500	100.01056	8.95500	99.89028				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	0.00000				0.00	0	200,000.00
Total INLV06 SPOT										0.00	0	200,000.00
Total For INLV06										0.00	0	200,000.00
INLV07 On 09/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	0.00000				0.00	0	300,000,00
Total INLV12 SPOT										0.00	0	300,000,00
Total For INLV12										0.00	0	300,000,00
IPF19 On 22/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF34 On 15/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.02000	199.17710	6.02000	198.98464				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.92000	200.12275	5.92000	199.93203				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	0.00000				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	0.00000				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2024 Spot Bond			7.90000	99.23921	7.90000	99.13365				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.34500	102.87166	7.34500	102.77088				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.95000	102.11197	7.95000	102.00208				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.89000	102.09240	7.89000	101.98334				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	0.00000				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			8.25000	8.25000	8.25000	8.25000				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.95000	8.95000	8.95000	8.95000				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.81500	6.81500	6.81500	6.81500				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.56500	101.29777	8.56500	101.18113				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.89500	101.61864	5.89500	101.51106				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	9.09000				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.57500	9.57500	9.57500	9.57500				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.55000	8.55000	8.55000	8.55000				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC236 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC236										0.00	0	
IVZ123 On 19/01/2023 Spot Bond			7.55000	7.55000	7.55000	7.55000				0.00	0	
Total IVZ123 SPOT										0.00	0	
Total For IVZ123										0.00	0	
IVZ127 On 31/01/2023 Spot Bond			7.65000	7.65000	7.65000	7.65000				0.00	0	
Total IVZ127 SPOT										0.00	0	
Total For IVZ127										0.00	0	
IVZ128 On 02/03/2023 Spot Bond			7.65000	7.65000	7.65000	7.65000				0.00	0	
Total IVZ128 SPOT										0.00	0	
Total For IVZ128										0.00	0	
IVZ129 On 02/02/2023 Spot Bond			7.65000	7.65000	7.65000	7.65000				0.00	0	
Total IVZ129 SPOT										0.00	0	
Total For IVZ129										0.00	0	
IVZ130 On 07/02/2023 Spot Bond			7.65000	7.65000	7.65000	7.65000				0.00	0	
Total IVZ130 SPOT										0.00	0	
Total For IVZ130										0.00	0	
IVZ131 On 09/02/2023 Spot Bond			7.75000	7.75000	7.75000	7.75000				0.00	0	
Total IVZ131 SPOT										0.00	0	
Total For IVZ131										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	0.00000				0.00	0	500,000,00
Total KAP017 SPOT										0.00	0	500,000,00
Total For KAP017										0.00	0	500,000,00
KAP018 On 14/04/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	0.00000				0.00	0	16,500,000.00
Total KAP022 SPOT										0.00	0	16,500,000.00
Total For KAP022										0.00	0	16,500,000.00
KAP022 On 04/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KW01 On 31/10/2027 Spot Bond			9.70500	116.51329	9.70500	116.36087				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	0.00000				0.00	0	500,000,0€
Total LGL11 SPOT										0.00	0	500,000,0€
Total For LGL11										0.00	0	500,000,0€
LGL12 On 04/10/2027 Spot Bond					0.00000	0.00000				0.00	0	100,000,0€
Total LGL12 SPOT										0.00	0	100,000,0€
Total For LGL12										0.00	0	100,000,0€
LHC01 On 19/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MAR01B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	0.00000				0.00	0	10,000,000.00
Total MBF072 SPOT										0.00	0	10,000,000.00
Total For MBF072										0.00	0	10,000,000.00
MBF07 On 30/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	0.00000				0.00	0	13,500,000.00
Total MBP045 SPOT										0.00	0	13,500,000.00
Total For MBP045										0.00	0	13,500,000.00
MBP04 On 26/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.95500	8.95500	8.95500	8.95500				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	0.00000				0.00	0	120,000,00
Total MML01 SPOT										0.00	0	120,000,00
Total For MML01										0.00	0	120,000,00
MML02 On 10/12/2026 Spot Bond			9.60500	99.43410	9.60500	99.30604				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.85500	93.65164	9.85500	93.56807				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.30500	99.53466	10.30500	99.39661				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	10,370,000,000	5,185,000,00
Total MTN10 SPOT										0.00	10,370,000,000	5,185,000,00
Total For MTN10										0.00	10,370,000,000	5,185,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN12 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.55000	100.04815	9.55000	99.92141				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR05 On 22/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR05 On 22/02/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.92000	104.70301	8.92000	104.57895				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.48500	104.30793	10.48500	104.16320				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG03 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.46000	104.11048	8.46000	103.99140				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.66300	105.00026	8.66300	104.87934				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.23500	103.80842	9.23500	103.67976				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.25500	103.93575	9.25500	103.80666				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.43000	108.97748	9.43000	108.84113				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.08300	107.72654	8.08300	107.60871				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.12500	108.17397	9.12500	108.04072				0.00	0	2,000,000,00
Total NBK24A SPOT										0.00	0	2,000,000,00
Total For NBK24A										0.00	0	2,000,000,00
NBK25 On 17/02/2023 Spot Bond			8.30000	8.30000	8.30000	8.30000				0.00	0	
Total NBK25A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26J On 10/05/2023 Spot Bond			100.00000	77.20702	100.00000	76.43956				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27J On 10/05/2026 Spot Bond			9.05000	107.43521	9.05000	107.30395				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			8.40500	104.92662	8.40500	104.80932				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29J On 31/07/2026 Spot Bond			9.19500	108.17904	9.19500	108.04698				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			8.49000	104.55958	8.49000	104.44152				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31J On 09/11/2023 Spot Bond			8.25000	102.20430	8.25000	102.09024				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	4,360,000,000	2,180,000,000
Total NBK45B SPOT										0.00	4,360,000,000	2,180,000,000
Total For NBK45B										0.00	4,360,000,000	2,180,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	0.00000				0.00	24,060,000,000	24,060,000,000
Total NBK50B SPOT										0.00	24,060,000,000	24,060,000,000
Total For NBK50B										0.00	24,060,000,000	24,060,000,000
NBK52I On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				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			10.45000	103.11766	10.45000	102.97269				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.10500	103.27066	10.10500	103.13014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL09 On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	0.00000				0.00	0	200,000,00
Total NGL11 SPOT										0.00	0	200,000,00
Total For NGL11										0.00	0	200,000,00
NGLT11 On 20/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT110 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	0.00000				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	0.00000				0.00	0	100,000,00
Total NHM018 SPOT										0.00	0	100,000,00
Total For NHM018										0.00	0	100,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.70000	5.70000	5.70000	5.70000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.73000	4.73000	4.73000	4.73000				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.22000	4.22000	4.22000	4.22000				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.21000	5.21000	5.21000	5.21000				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.43000	5.43000	5.43000	5.43000				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.32500	4.32500	4.32500	4.32500				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	271.51595	3.45000	271.34717				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.12500	4.12500	4.12500	4.12500				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.37500	4.37500	4.37500	4.37500				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.52000	213.92048	4.52000	213.75669				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.45000	90.47302	5.45000	90.39320				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN014 On 10/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN177 On 12/11/2025 Spot Bond			10.48500	10.48500	10.48500	10.48500				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.94000	9.94000	9.94000	9.94000				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.96500	9.96500	9.96500	9.96500				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF016 On 07/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF017 On 21/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF025 On 17/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF042 On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF042 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08 On 11/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08 On 10/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08 On 23/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF08 On 27/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NNF08 On 26/11/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09 On 30/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.45000	208.84351	5.45000	208.65948				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.21500	105.31382	11.21500	105.15609				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	13.75834	100.00000	13.60593				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC23 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.37500	108.13596	8.37500	108.01349				0.00	0	1,530,000,0€
Total OML07 SPOT										0.00	0	1,530,000,0€
Total For OML07										0.00	0	1,530,000,0€
OML10 On 14/09/2025 Spot Bond			8.78000	109.34301	8.78000	109.21331				0.00	0	670,000,0€
Total OML10 SPOT										0.00	0	670,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	0.00000				0.00	0	250,000,00
Total PARS01 SPOT										0.00	0	250,000,00
Total For PARS01										0.00	0	250,000,00
PARS0 On 13/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	0.00000				0.00	0	30,000,000,00
Total PEP03 SPOT										0.00	0	30,000,000,00
Total For PEP03										0.00	0	30,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	0.00000				0.00	0	12,600,000,00
Total PEP04 SPOT										0.00	0	12,600,000,00
Total For PEP04										0.00	0	12,600,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.77000	105.90701	8.72000	105.95374				399,996,141,733,000.00	843,785,192,900	749,193,610,700
Total R186 SPOT										19,996,141,733,000.00	843,785,192,900	749,193,610,700
Total For R186										19,996,141,733,000.00	843,785,192,900	749,193,610,700
R197 On 07/12/2023 Spot Bond			3.90000	325.71945	3.90000	325.49721				23,621,239,200,000.00	6,056,728,000	487,714,764,000
Total R197 SPOT										13,621,239,200,000.00	6,056,728,000	487,714,764,000
Total For R197										13,621,239,200,000.00	6,056,728,000	487,714,764,000
R202 On 07/12/2033 Spot Bond			4.64000	244.08859	4.70000	242.60268				50,179,697,600,000.00	10,814,590,000	136,557,560,300
Total R202 SPOT										10,179,697,600,000.00	10,814,590,000	136,557,560,300
Total For R202										10,179,697,600,000.00	10,814,590,000	136,557,560,300
R2023 On 28/02/2023 Spot Bond			7.30000	102.60272	7.30000	102.50148				310,250,000,000,000.00	42,500,000,000	185,295,431,300
Total R2023 SPOT										10,250,000,000,000.00	42,500,000,000	185,295,431,300
Total For R2023										10,250,000,000,000.00	42,500,000,000	185,295,431,300
R2030 On 31/01/2030 Spot Bond			10.20000	92.32823	10.13500	92.50433				828,123,054,180,000.00	963,541,475,900	489,108,997,100
Total R2030 SPOT										18,123,054,180,000.00	963,541,475,900	489,108,997,100
Total For R2030										18,123,054,180,000.00	963,541,475,900	489,108,997,100
R2032 On 31/03/2032 Spot Bond			10.80000	87.29792	10.74000	87.48408				442,221,658,560,000.00	874,279,783,200	1,021,920,727,100
Total R2032 SPOT										12,221,658,560,000.00	874,279,783,200	1,021,920,727,100
Total For R2032										12,221,658,560,000.00	874,279,783,200	1,021,920,727,100
R2035 On 28/02/2035 Spot Bond			11.26000	87.29236	11.19000	87.56800				132,075,710,072,000.00	811,019,157,200	393,659,709,900
Total R2035 SPOT										12,075,710,072,000.00	811,019,157,200	393,659,709,900
Total For R2035										12,075,710,072,000.00	811,019,157,200	393,659,709,900
R2037 On 31/01/2037 Spot Bond			11.46500	82.95992	11.39500	83.24488				713,946,164,384,000.00	672,825,657,600	1,644,366,388,300
Total R2037 SPOT										13,946,164,384,000.00	672,825,657,600	1,644,366,388,300
Total For R2037										13,946,164,384,000.00	672,825,657,600	1,644,366,388,300
R2040 On 31/01/2040 Spot Bond			11.50000	85.12560	11.42500	85.47265				704,872,394,150,000.00	583,032,382,100	838,732,345,000
Total R2040 SPOT										14,872,394,150,000.00	583,032,382,100	838,732,345,000
Total For R2040										14,872,394,150,000.00	583,032,382,100	838,732,345,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2044 On 31/01/2044 Spot Bond			11.52000	81.76769	11.45000	82.09536			424,296,689,664,000.00	557,664,643,200	551,312,250,00
Total R2044 SPOT									24,296,689,664,000.00	557,664,643,200	551,312,250,00
Total For R2044									24,296,689,664,000.00	557,664,643,200	551,312,250,00
R2048 On 28/02/2048 Spot Bond			11.36000	81.29739	11.28500	81.67890			908,783,720,352,000.00	1,752,533,778,200	387,961,288,70
Total R2048 SPOT									18,783,720,352,000.00	752,533,778,200	387,961,288,70
Total For R2048									18,783,720,352,000.00	752,533,778,200	387,961,288,70
R209 On 31/03/2036 Spot Bond			11.26000	67.42837	11.19000	67.68434			970,058,219,688,000.00	86,150,818,800	706,735,697,50
Total R209 SPOT									70,058,219,688,000.00	86,150,818,800	706,735,697,50
Total For R209									70,058,219,688,000.00	86,150,818,800	706,735,697,50
R210 On 31/03/2028 Spot Bond			4.02000	219.11133	4.02000	218.95829			46,927,749,792,000.00	11,673,569,600	357,074,969,30
Total R210 SPOT									16,927,749,792,000.00	11,673,569,600	357,074,969,30
Total For R210									16,927,749,792,000.00	11,673,569,600	357,074,969,30
R213 On 28/02/2031 Spot Bond			10.60500	82.89861	10.54500	83.06232			838,456,056,295,000.00	1,682,079,779,000	1,107,147,373,40
Total R213 SPOT									18,456,056,295,000.00	682,079,779,000	107,147,373,40
Total For R213									18,456,056,295,000.00	682,079,779,000	107,147,373,40
R214 On 28/02/2041 Spot Bond			11.39000	64.91971	11.31500	65.22213			693,078,921,304,000.00	60,849,773,600	613,041,046,20
Total R214 SPOT									13,078,921,304,000.00	60,849,773,600	513,041,046,20
Total For R214									13,078,921,304,000.00	60,849,773,600	513,041,046,20
RDFB1 On 12/03/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	0.00000			0.00	0	1,500,000,00
Total RDFB15 SPOT									0.00	0	1,500,000,00
Total For RDFB15									0.00	0	1,500,000,00
RDFB1 On 11/02/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB21 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	2,000,000,00
Total RED704 SPOT										0.00	0	2,000,000,00
Total For RED704										0.00	0	2,000,000,00
RED70 On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES59 On 13/10/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFC1 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFC1 SPOT										0.00	0	
Total For RFC1										0.00	0	
RFC2 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFC2 SPOT										0.00	0	
Total For RFC2										0.00	0	
RFC1 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFC1 SPOT										0.00	0	
Total For RFC1										0.00	0	
RFC2 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFC2 SPOT										0.00	0	
Total For RFC2										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.19000	100.74587	9.19000	100.62159				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.35000	95.80586	11.35000	95.66069				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.83500	93.88066	11.83500	93.73331				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.80500	95.47161	10.80500	95.33446				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	0.00000				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.42500	102.94730	9.42500	102.81643				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.81000	104.96627	8.81000	104.84338				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.28000	97.63825	9.28000	97.51599				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.57000	101.18639	9.57000	101.05654				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.86000	104.70567	8.86000	104.58037				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.95500	103.99208	8.95500	103.86838				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.24000	101.36777	10.24000	101.23032				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.12000	105.09669	9.12000	104.96731				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.65000	105.81552	9.65000	105.67787				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.44500	104.28273	7.44500	104.17753				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	160,000,00
Total SBS47 SPOT										0.00	0	160,000,00
Total For SBS47										0.00	0	160,000,00
SBS51 On 31/01/2024 Spot Bond			8.67000	8.67000	8.67000	8.67000				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS53 On 03/05/2027 Spot Bond					0.00000	0.00000				0.00	15,000,000,000	7,500,000,000
Total SBS53 SPOT										0.00	15,000,000,000	7,500,000,000
Total For SBS53										0.00	15,000,000,000	7,500,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS70 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.70000	323.35825	4.70000	323.10283				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.60000	5.60000	5.60000	5.60000				0.00	0	301,000,00
Total SBSI14 SPOT										0.00	0	301,000,00
Total For SBSI14										0.00	0	301,000,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	2,863,983,00
Total SBT103 SPOT										0.00	0	2,863,983,00
Total For SBT103										0.00	0	2,863,983,00
SBT104 On 30/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 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	
SBT106 On 31/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.15500	101.78363	9.15500	101.65855				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT206 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	0.00000				0.00	0	5,800,000.00
Total SBT207 SPOT										0.00	0	5,800,000.00
Total For SBT207										0.00	0	5,800,000.00
SBT208 On 28/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	0.00000				0.00	0	400,000.00
Total SLI5 SPOT										0.00	0	400,000.00
Total For SLI5										0.00	0	400,000.00
SLI6 On 16/08/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.65500	97.77333	9.65500	97.64815				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.99500	103.21423	8.99500	103.09040				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	0.00000				0.00	0	500,000,00
Total SOL01 SPOT										0.00	0	500,000,00
Total For SOL01										0.00	0	500,000,00
SOL02 On 17/10/2027 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPGC0 On 12/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.96500	4.96500	4.96500	4.96500				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.68000	106.21510	8.68000	106.09120				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.02500	85.67501	10.02500	85.55933				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	4,000,000,000	2,000,000,000
Total SSN029 SPOT										0.00	4,000,000,000	2,000,000,000
Total For SSN029										0.00	4,000,000,000	2,000,000,000
SSN04 On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.70000	102.83990	8.70000	102.71967				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.38000	116.85287	5.38000	116.75086				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN046 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.83000	4.83000	4.83000	4.83000				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.37000	4.37000	4.37000	4.37000				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.58000	5.58000	5.58000	5.58000				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.16000	5.16000	5.16000	5.16000				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.20000	5.20000	5.20000	5.20000				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.57500	5.57500	5.57500	5.57500				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10(On 31/01/2030 Spot Bond			10.79000	89.65884	10.79000	89.53091				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			5.18000	207.28371	5.18000	207.10667				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.75500	221.31575	5.75500	221.10973				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	0.00000				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 31/03/2046 Spot Bond			4.76930	110.26527	4.76930	110.17715				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 31/12/2050 Spot Bond			4.76528	45.34453	4.76528	45.30864				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17 On 28/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN17 On 16/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SSN18 On 09/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18 On 14/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN18 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SST20 On 08/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SST202 SPOT										0.00	0	300,000,00
Total For SST202										0.00	0	300,000,00
STF001 On 01/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.19500	101.70996	9.19500	101.58443				0.00	0	250,000,00
Total SZ25 SPOT										0.00	0	250,000,00
Total For SZ25										0.00	0	250,000,00
T16A10 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.32500	102.19550	7.32500	102.09566				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.83500	102.37507	7.83500	102.26822				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A11 On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.40500	108.18368	9.40500	107.61318				0.00	0	85,320,0€
Total T18A32 SPOT										0.00	0	85,320,0€
Total For T18A32										0.00	0	85,320,0€
TC001 On 15/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	0.00000				0.00	0	700,000,0€
Total TFS154 SPOT										0.00	0	700,000,0€
Total For TFS154										0.00	0	700,000,0€
TFS15€ On 03/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	6,460,000,000	3,230,000,0€
Total TFS157 SPOT										0.00	6,460,000,000	3,230,000,0€
Total For TFS157										0.00	6,460,000,000	3,230,000,0€
TFS15€ On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A2 On 21/08/2024 Spot Bond			8.60500	102.78394	8.60500	102.66634				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.87500	101.83208	5.87500	101.75199				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total TH18B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.90000	104.04184	8.90000	103.91678				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.17500	101.84845	9.17500	101.72302				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	0.00000			0.00	0	10,000,000.00
Total TL30 SPOT									0.00	0	10,000,000.00
Total For TL30									0.00	0	10,000,000.00
TL31 On 10/06/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	0.00000			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.35000	102.69350	9.35000	102.56396		439,450,000,000.00	47,000,000	384,100,000	
Total TN23 SPOT								439,450,000,000.00	47,000,000	384,100,000	
Total For TN23								439,450,000,000.00	47,000,000	384,100,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	56.67651	100.00000	56.04523		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			9.55500	103.23311	9.55500	103.10227		234,330,642,000.00	24,524,400	3,242,914,100	
Total TN25 SPOT								234,330,642,000.00	24,524,400	3,242,914,100	
Total For TN25								234,330,642,000.00	24,524,400	3,242,914,100	
TN25/R On 19/08/2025 Spot Bond			100.00000	23.28325	100.00000	23.02812		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			11.01500	93.23911	11.01500	93.10112		307,437,462,000.00	27,910,800	21,121,456,500	
Total TN27 SPOT								307,437,462,000.00	27,910,800	21,121,456,500	
Total For TN27								307,437,462,000.00	27,910,800	21,121,456,500	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.56539	100.00000	11.43657		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN29 On 07/02/2029 Spot Bond			11.05500	100.49732	11.05500	100.35050		0.00	0	0	
Total TN29 SPOT								0.00	0	0	
Total For TN29								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			11.68500	96.32130	11.68500	96.17115		140,647,671,000.00	12,036,600	942,553,700	
Total TN30 SPOT								140,647,671,000.00	12,036,600	942,553,700	
Total For TN30								140,647,671,000.00	12,036,600	942,553,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN30/R On 09/10/2030 Spot Bond			8.00000	116.55759	8.00000	116.43206				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.37700	98.26808	12.37700	98.10787				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.46500	90.16681	12.46500	90.01717			157,791,942,000.00		12,658,800	643,027,700
Total TN40 SPOT									157,791,942,000.00		12,658,800	643,027,700
Total For TN40									157,791,942,000.00		12,658,800	643,027,700
TN40/R On 09/10/2040 Spot Bond			10.75000	102.32801	10.75000	102.18093				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	0.00000				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.99000	102.18414	5.99000	102.11374				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.72500	99.77724	7.72500	99.70758				0.00	0	
Total TR5A31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TR5A31										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.70000	102.53062	8.70000	102.41075				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.73500	101.63980	8.73500	101.52051				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261: On 07/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP261: On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP262 On 10/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	15,700,000.00
Total TWC429 SPOT										0.00	0	15,700,000.00
Total For TWC429										0.00	0	15,700,000.00
TWC43 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UG26 On 09/03/2026 Spot Bond			11.02500	104.15110	11.02500	103.99684				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.00000	10.00000	10.00000	10.00000				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1C02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										98,325,299,121,360,000.00	09,353,389,708,100	239,959,529,20
Total for SPOT :										98,325,299,121,360,000.00	353,389,708,100	239,959,529,20
Total Futures										98 325 299 167 729 000.00	353,389,708,347	239,960,976,57
Total Options										0.00	0	131,74
Grand Total:										98,325,299,167,729,000.00	353,389,708,347	239,961,108,32