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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/12/2022

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			12.21957	75.34978	12.20109	75.43658			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.37938	73.05132	12.36003	73.14025			0.00	0	
ES33	On	03/08/2023	Bond Future			12.52790	74.58132	12.50765	74.67248			0.00	0	
ES33	On	02/11/2023	Bond Future			12.68221	72.37018	12.66107	72.46337			0.00	0	
ES33	On	01/02/2024	Bond Future			12.85941	73.86140	12.83737	73.95632			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	02/02/2023	Bond Future			12.45246	73.79694	12.42355	73.95652			0.00	0	4,15
ES42	On	04/05/2023	Bond Future			12.59718	70.99918	12.56702	71.16239			0.00	0	
ES42	On	03/08/2023	Bond Future			12.72827	72.48717	12.69689	72.65408			0.00	0	
ES42	On	02/11/2023	Bond Future			12.86374	69.76485	12.83108	69.93543			0.00	0	
ES42	On	01/02/2024	Bond Future			13.01096	71.20136	12.97702	71.37532			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			165.89247	165.89247	165.90573	165.90573			0.00	0	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			169.18621	169.18621	169.20073	169.20073			0.00	0	
I2025	On	03/08/2023			170.98373	170.98373	170.99926	170.99926			0.00	0	
I2025	On	02/11/2023			174.61604	174.61604	174.63215	174.63215			0.00	0	
I2025	On	01/02/2024			176.43073	176.43073	176.44688	176.44688			0.00	0	
Total I2025 Future											0.00	0	6,56
Total For I2025											0.00	0	6,56
I2029	On	02/02/2023			119.36745	119.36745	119.37405	119.37405			0.00	0	1,4
I2029	On	04/05/2023			120.44186	120.44186	120.44928	120.44928			0.00	0	
I2029	On	03/08/2023			122.96293	122.96293	122.97100	122.97100			0.00	0	
I2029	On	02/11/2023			124.24561	124.24561	124.25402	124.25402			0.00	0	
I2029	On	01/02/2024			126.80869	126.80869	126.81711	126.81711			0.00	0	
Total I2029 Future											0.00	0	1,47
Total For I2029											0.00	0	1,47
I2033	On	02/02/2023			114.51715	114.51715	114.21719	114.21719			0.00	0	7,3
I2033	On	04/05/2023			115.40449	115.40449	115.09920	115.09920			0.00	0	
I2033	On	03/08/2023			117.81996	117.81996	117.50881	117.50881			0.00	0	
I2033	On	02/11/2023			118.90254	118.90254	118.58494	118.58494			0.00	0	
I2033	On	01/02/2024			121.35548	121.35548	121.03113	121.03113			0.00	0	
Total I2033 Future											0.00	0	7,31
Total For I2033											0.00	0	7,31
I2038	On	02/02/2023			126.17656	126.17656	126.18251	126.18251			0.00	0	4,1
I2038	On	04/05/2023			128.68183	128.68183	128.68882	128.68882			0.00	0	1,5
I2038	On	03/08/2023			129.41388	129.41388	129.42148	129.42148			0.00	0	
I2038	On	02/11/2023			132.16328	132.16328	132.17118	132.17118			0.00	0	
I2038	On	01/02/2024			132.87842	132.87842	132.88614	132.88614			0.00	0	
Total I2038 Future											0.00	0	5,70
Total For I2038											0.00	0	5,70
I2046	On	02/02/2023			113.34712	113.34712	112.00582	112.00582			0.00	0	13,6
I2046	On	04/05/2023			113.56190	113.56190	112.19470	112.19470			0.00	0	4,9
I2046	On	03/08/2023			115.93943	115.93943	114.54401	114.54401			0.00	0	
I2046	On	02/11/2023			116.31350	116.31350	114.88860	114.88860			0.00	0	
I2046	On	01/02/2024			118.71245	118.71245	117.25798	117.25798			0.00	0	
Total I2046 Future											0.00	0	18,62
Total For I2046											0.00	0	18,62
I2050	On	02/02/2023			113.34286	113.34286	113.14627	113.14627			0.00	0	10,7
I2050	On	04/05/2023			115.59296	115.59296	115.39323	115.39323			0.00	0	3,3
I2050	On	03/08/2023			115.83170	115.83170	115.62812	115.62812			0.00	0	
I2050	On	02/11/2023			118.29245	118.29245	118.08484	118.08484			0.00	0	

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			118.49194	118.49194	118.27972	118.27972			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			8.76911	106.93883	8.75461	106.98721		5.70	81,701,266.12	764	72,51
R186	On	04/05/2023	Bond Future			8.83992	109.03564	8.82399	109.08563		5.74	0.00	0	12,21
R186	On	03/08/2023	Bond Future			8.87939	105.98619	8.86190	106.03767		5.49	0.00	0	
R186	On	02/11/2023	Bond Future			8.91054	108.21494	8.89134	108.26768		4.91	0.00	0	
R186	On	01/02/2024	Bond Future			8.97359	105.11645	8.95252	105.17008		4.61	0.00	0	
Total R186 Future												81,701,266.12	764	84,75
R186	On	02/02/2023	Bond Future	8.32	Call			216.58000	0.21658	200,750	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			1,679.34000	1.67934	1,711,890	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			225.28000	0.22528	209,050	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			1,654.10000	1.65410	1,686,250	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			234.21000	0.23421	217,570	4.83	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			1,629.10000	1.62910	1,660,840	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,536.09000	1.53609	1,505,050	5.69	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,485.85000	1.48585	1,504,800	5.69	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,503.16000	1.50316	1,472,460	5.68	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,515.68000	1.51568	1,534,970	5.68	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,519.71000	1.51971	1,488,840	5.69	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,500.84000	1.50084	1,519,960	5.69	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			930.62000	0.93062	942,030	5.90	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,497.77000	3.49777	3,457,600	5.91	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			923.56000	0.92356	934,870	5.91	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,454.86000	3.45486	3,414,870	5.89	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			937.74000	0.93774	949,230	5.89	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,476.29000	3.47629	3,436,220	5.90	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,748.73000	2.74873	2,713,320	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,389.85000	1.38985	1,407,180	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,821.32000	4.82132	4,777,640	5.54	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			725.43000	0.72543	734,490	5.54	0.00	0	1,71
R186	On	02/11/2023	Bond Future	9.15	Call			2,327.77000	2.32777	2,294,960	4.86	0.00	0	1,71
R186	On	02/11/2023	Bond Future	9.15	Put			1,620.11000	1.62011	1,640,040	4.86	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,730.66000	2.73066	2,695,350	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,398.81000	1.39881	1,416,240	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,766.85000	2.76685	2,731,330	4.99	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,380.95000	1.38095	1,398,170	4.99	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,456.79000	1.45679	1,474,950	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,854.49000	2.85449	2,819,210	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 Interr
R186	On	01/02/2024	Bond Future	9.50	Put			1,472.33000	1.47233	1,490,680	4.74	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,871.51000	2.87151	2,836,140	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,464.32000	1.46432	1,482,580	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,889.00000	2.88900	2,853,530	4.75	0.00	0	
Total R186 Option												0.00	0	3,43
Total For R186												81,701,266.12	764	88,22
R197	On	02/02/2023	Bond Future			328.56449	328.56449	328.89123	328.89123			0.00	0	9;
R197	On	04/05/2023	Bond Future			335.08719	335.08719	335.42240	335.42240			0.00	0	
R197	On	03/08/2023	Bond Future			333.03410	333.03410	333.37771	333.37771			0.00	0	
R197	On	02/11/2023	Bond Future			340.10982	340.10982	340.46120	340.46120			0.00	0	
Total R197 Future												0.00	0	97
Total For R197												0.00	0	97
R202	On	02/02/2023	Bond Future			244.88884	244.88884	244.89976	244.89976			0.00	0	5,9
R202	On	04/05/2023	Bond Future			249.75033	249.75033	249.76306	249.76306			0.00	0	
R202	On	03/08/2023	Bond Future			250.16177	250.16177	250.17587	250.17587			0.00	0	
R202	On	02/11/2023	Bond Future			255.47623	255.47623	255.49104	255.49104			0.00	0	
R202	On	01/02/2024	Bond Future			255.79299	255.79299	255.80743	255.80743			0.00	0	
Total R202 Future												0.00	0	5,9
Total For R202												0.00	0	5,9
R2030	On	02/02/2023	Bond Future			10.19864	89.35871	10.18978	89.39917		10.32	0.00	0	92,3;
R2030	On	04/05/2023	Bond Future			10.31324	91.11178	10.30380	91.15361		11.10	0.00	0	
R2030	On	03/08/2023	Bond Future			10.41572	88.99075	10.40569	89.03384		10.97	0.00	0	
R2030	On	02/11/2023	Bond Future			10.50930	90.86247	10.49871	90.90661		9.49	0.00	0	
R2030	On	01/02/2024	Bond Future			10.62745	88.71073	10.61631	88.75561		9.00	0.00	0	
Total R2030 Future												0.00	0	92,37
R2030	On	02/02/2023	Bond Future	8.81	Call			4.58000	0.00458	3,930	7.98	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			6,599.39000	6.59939	6,639,200	7.98	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			15.26000	0.01526	13,470	7.92	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			5,469.15000	5.46915	5,507,820	7.92	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			18.56000	0.01856	16,450	7.91	0.00	0	3
R2030	On	02/02/2023	Bond Future	9.66	Put			2,705.52000	2.70552	2,731,570	8.22	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			399.99000	0.39999	380,410	8.56	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			2,250.25000	2.25025	2,271,130	8.56	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			2,121.52000	2.12152	2,140,800	8.66	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			645.08000	0.64508	619,590	8.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			1,795.48000	1.79548	1,810,450	8.95	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			32.65000	0.03265	29,330	7.88	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			4,702.91000	4.70291	4,740,050	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			243.17000	0.24317	228,760	8.22	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			1,634.83000	1.63483	1,647,580	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			782.95000	0.78295	754,880	9.13	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			1,609.07000	1.60907	1,621,460	9.13	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			414.15000	0.41415	394,160	8.59	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			2,217.54000	2.21754	2,238,010	8.59	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			458.56000	0.45856	437,380	8.66	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			205.48000	0.20548	202,150	11.77	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.35	Call			5,249.18000	5.24918	5,205,610	12.16	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			142.50000	0.14250	139,390	12.16	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			742.17000	0.74217	714,820	9.08	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			1,660.79000	1.66079	1,673,900	9.08	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			762.47000	0.76247	734,760	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put			5,275.77000	5.27577	5,314,120	7.91	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			6,045.60000	6.04560	6,002,440	12.55	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			96.52000	0.09652	93,820	12.55	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			4,346.34000	4.34634	4,302,540	11.69	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			221.89000	0.22189	218,550	11.69	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			4,501.80000	4.50180	4,458,010	11.77	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			603.35000	0.60335	589,640	11.03	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			6,482.66000	6.48266	6,510,780	11.03	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			1,128.66000	1.12866	1,108,230	10.73	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put			4,411.36000	4.41136	4,432,760	10.73	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			1,254.29000	1.25429	1,232,580	10.75	0.00	0	48
R2030	On	04/05/2023	Bond Future	9.67	Put			4,120.61000	4.12061	4,140,730	10.75	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,420.61000	1.42061	1,397,340	10.77	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			3,781.23000	3.78123	3,799,790	10.77	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,795.58000	1.79558	1,769,250	10.80	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	10.00	Put			3,155.24000	3.15524	3,170,740	10.80	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call			2,708.88000	2.70888	2,677,100	11.04	0.00	0	48
R2030	On	04/05/2023	Bond Future	10.42	Put			2,195.65000	2.19565	2,205,700	11.04	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			2,959.40000	2.95940	2,926,470	11.12	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			2,007.47000	2.00747	2,016,370	11.12	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			2,985.16000	2.98516	2,952,130	11.12	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			1,989.51000	1.98951	1,998,310	11.12	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call			3,011.03000	3.01103	2,977,890	11.13	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			1,971.69000	1.97169	1,980,380	11.13	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			3,302.27000	3.30227	3,267,970	11.22	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			1,784.13000	1.78413	1,791,660	11.22	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			5,382.65000	5.38265	5,343,160	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		935.09000	0.93509	937,430	11.87	0.00	0	11
R2030	On	04/05/2023	Bond Future	11.62	Call		6,315.20000	6.31520	6,274,500	12.16	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		714.37000	0.71437	715,500	12.16	0.00	0	31
R2030	On	04/05/2023	Bond Future	12.04	Call		7,768.89000	7.76889	7,727,040	12.60	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		475.34000	0.47534	475,320	12.60	0.00	0	1,01
R2030	On	04/05/2023	Bond Future	12.50	Call		9,400.71000	9.40071	9,358,270	13.08	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		303.08000	0.30308	302,470	13.08	0.00	0	41
R2030	On	04/05/2023	Bond Future	12.57	Call		9,644.51000	9.64451	9,602,050	13.08	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		276.82000	0.27682	276,190	13.08	0.00	0	31
R2030	On	03/08/2023	Bond Future	10.65	Put		2,541.22000	2.54122	2,553,110	10.90	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		1,558.22000	1.55822	1,564,750	11.49	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		5,531.80000	5.53180	5,495,180	11.50	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		1,547.50000	1.54750	1,553,970	11.50	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		2,994.04000	2.99404	2,965,250	10.73	0.00	0	1,01
R2030	On	03/08/2023	Bond Future	10.40	Put		3,018.49000	3.01849	3,032,790	10.73	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		3,583.29000	3.58329	3,552,090	10.90	0.00	0	31
R2030	On	03/08/2023	Bond Future	12.59	Put		652.65000	0.65265	654,280	12.69	0.00	0	1,01
R2030	On	03/08/2023	Bond Future	12.89	Call		10,423.29000	10.42329	10,381,250	12.84	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		510.94000	0.51094	511,990	12.84	0.00	0	31
R2030	On	03/08/2023	Bond Future	11.34	Call		5,472.40000	5.47240	5,435,900	11.48	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		1,569.26000	1.56926	1,575,850	11.48	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		5,501.95000	5.50195	5,465,390	11.49	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		9,445.12000	9.44512	9,403,660	12.69	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		3,863.05000	3.86305	3,832,560	9.53	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		2,618.09000	2.61809	2,631,740	9.53	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		3,888.02000	3.88802	3,857,440	9.54	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		2,602.12000	2.60212	2,615,680	9.54	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		3,912.72000	3.91272	3,882,060	9.54	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		2,585.90000	2.58590	2,599,380	9.54	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		2,134.06000	2.13406	2,145,690	9.28	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Call		5,054.29000	5.05429	5,021,190	9.26	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		2,158.21000	2.15821	2,169,990	9.26	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		5,080.82000	5.08082	5,047,650	9.27	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		2,146.10000	2.14610	2,157,810	9.27	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		5,107.41000	5.10741	5,074,160	9.28	0.00	0	
Total R2030 Option											0.00	0	19,91
Total For R2030											0.00	0	112,31
R2032	On	02/02/2023	Bond Future			10.80794	88.29745	10.80432	88.31610	12.42	0.00	0	112,01
R2032	On	04/05/2023	Bond Future			10.92785	85.86869	10.92396	85.88826	14.19	0.00	0	66,41

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/08/2023			11.03384	87.64726	11.02970	87.66762		13.58	0.00	0	2,60
R2032	On	02/11/2023			11.14141	85.32921	11.13706	85.35011		12.15	0.00	0	
R2032	On	01/02/2024			11.26709	87.06913	11.26257	87.09031		11.02	0.00	0	
Total R2032 Future											0.00	0	181,06
R2032	On	02/02/2023	9.31	Call			3.90000	0.00390	3,430	9.53	0.00	0	40
R2032	On	02/02/2023	9.31	Put			8,184.27000	8.18427	8,202,450	9.53	0.00	0	
R2032	On	02/02/2023	9.47	Call			9.64000	0.00964	8,640	9.56	0.00	0	50
R2032	On	02/02/2023	9.47	Put			7,266.26000	7.26626	7,283,910	9.56	0.00	0	
R2032	On	02/02/2023	9.92	Call			81.45000	0.08145	76,210	9.62	0.00	0	70
R2032	On	02/02/2023	10.22	Put			3,377.93000	3.37793	3,384,250	10.27	0.00	0	
R2032	On	02/02/2023	10.30	Call			395.61000	0.39561	381,000	10.50	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			3,047.27000	3.04727	3,051,310	10.50	0.00	0	
R2032	On	02/02/2023	10.39	Put			2,701.90000	2.70190	2,703,420	10.76	0.00	0	
R2032	On	02/02/2023	10.40	Call			547.99000	0.54799	530,590	10.79	0.00	0	
R2032	On	02/02/2023	10.40	Put			2,665.31000	2.66531	2,666,560	10.79	0.00	0	
R2032	On	02/02/2023	10.16	Call			233.09000	0.23309	222,430	10.09	0.00	0	
R2032	On	02/02/2023	10.16	Put			3,640.07000	3.64007	3,648,060	10.09	0.00	0	40
R2032	On	02/02/2023	10.22	Call			295.70000	0.29570	283,370	10.27	0.00	0	50
R2032	On	02/02/2023	10.67	Put			1,808.95000	1.80895	1,803,870	11.55	0.00	0	
R2032	On	02/02/2023	11.45	Call			3,748.62000	3.74862	3,720,410	13.53	0.00	0	
R2032	On	02/02/2023	11.45	Put			505.89000	0.50589	496,330	13.53	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			515.00000	0.51500	498,150	10.73	0.00	0	
R2032	On	02/02/2023	10.38	Put			2,738.84000	2.73884	2,740,640	10.73	0.00	0	
R2032	On	02/02/2023	10.39	Call			531.34000	0.53134	514,210	10.76	0.00	0	
R2032	On	02/02/2023	11.69	Put			331.01000	0.33101	322,640	14.08	0.00	0	
R2032	On	02/02/2023	11.84	Call			5,375.33000	5.37533	5,349,210	14.41	0.00	0	
R2032	On	02/02/2023	11.84	Put			253.01000	0.25301	245,540	14.41	0.00	0	50
R2032	On	02/02/2023	10.50	Call			731.90000	0.73190	711,890	11.08	0.00	0	
R2032	On	02/02/2023	10.50	Put			2,319.14000	2.31914	2,317,780	11.08	0.00	0	40
R2032	On	02/02/2023	10.67	Call			1,113.14000	1.11314	1,089,410	11.55	0.00	0	70
R2032	On	02/02/2023	9.92	Put			4,803.21000	4.80321	4,816,620	9.62	0.00	0	
R2032	On	02/02/2023	12.75	Call			9,335.65000	9.33565	9,314,330	16.23	0.00	0	
R2032	On	02/02/2023	12.75	Put			46.18000	0.04618	43,510	16.23	0.00	0	70
R2032	On	02/02/2023	11.50	Call			3,950.86000	3.95086	3,922,850	13.65	0.00	0	
R2032	On	02/02/2023	11.50	Put			463.90000	0.46390	454,540	13.65	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			4,737.27000	4.73727	4,710,250	14.08	0.00	0	
R2032	On	04/05/2023	10.62	Call			2,160.88000	2.16088	2,142,150	13.60	0.00	0	40
R2032	On	04/05/2023	10.62	Put			3,708.71000	3.70871	3,709,550	13.60	0.00	0	
R2032	On	04/05/2023	10.87	Call			2,754.99000	2.75499	2,734,560	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 Interr
R2032	On	04/05/2023	Bond Future	10.87	Put		3,027.09000	3.02709	3,026,230	13.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		2,780.60000	2.78060	2,760,100	13.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,002.19000	3.00219	3,001,260	13.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,806.53000	2.80653	2,785,980	13.81	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		2,977.65000	2.97765	2,976,670	13.81	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		4,191.28000	4.19128	4,168,470	14.33	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		1,985.40000	1.98540	1,982,160	14.33	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		11,757.30000	11.75730	11,734,700	16.70	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		295.21000	0.29521	292,180	16.70	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.76	Put		2,317.11000	2.31711	2,316,110	14.11	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,302.32000	2.30232	2,301,300	14.12	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		6,261.06000	6.26106	6,239,370	14.27	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,118.59000	2.11859	2,117,260	14.27	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		5,779.84000	5.77984	5,758,510	14.10	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,331.98000	2.33198	2,331,010	14.10	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,811.52000	5.81152	5,790,160	14.11	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,843.25000	5.84325	5,821,870	14.12	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,975.53000	3.97553	3,958,350	11.91	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		3,578.19000	3.57819	3,581,910	11.91	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		4,001.72000	4.00172	3,984,500	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		3,556.64000	3.55664	3,560,320	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		4,027.67000	4.02767	4,010,410	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		3,534.88000	3.53488	3,538,520	11.92	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		2,892.83000	2.89283	2,895,910	11.33	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,530.21000	5.53021	5,512,180	11.31	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		2,924.43000	2.92443	2,927,580	11.31	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,559.34000	5.55934	5,541,270	11.32	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		2,908.59000	2.90859	2,911,700	11.32	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,588.52000	5.58852	5,570,420	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			11.26000	88.38214	11.24112	88.49133	15.18	162,623,137.60	1,840	145,70
R2035	On	04/05/2023	Bond Future			11.37857	85.61166	11.35885	85.72352	16.62	0.00	0	104,37
R2035	On	03/08/2023	Bond Future			11.48633	87.38444	11.46575	87.49902	15.82	0.00	0	
R2035	On	02/11/2023	Bond Future			11.59848	84.71527	11.57704	84.83241	14.62	0.00	0	
R2035	On	01/02/2024	Bond Future			11.73013	86.44292	11.70781	86.56231	13.27	0.00	0	
Total R2035 Future											162,623,137.60	1,840	250,01
R2035	On	02/02/2023	Bond Future	9.81	Call		43.09000	0.04309	37,500	13.93	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put		8,935.81000	8.93581	9,039,410	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			49.79000	0.04979	43,500	13.93	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			8,676.55000	8.67655	8,779,450	13.93	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			57.37000	0.05737	50,310	13.92	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.64	Put			4,114.64000	4.11464	4,186,450	14.05	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			3,096.18000	3.09618	3,153,110	14.30	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			211.91000	0.21191	192,330	13.91	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			5,917.99000	5.91799	6,007,600	13.91	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			478.88000	0.47888	443,970	14.01	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			4,308.61000	4.30861	4,382,890	14.01	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			530.94000	0.53094	493,560	14.05	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			2,389.07000	2.38907	2,433,590	14.53	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.66	Call			558.33000	0.55833	519,700	14.07	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,019.38000	4.01938	4,089,940	14.07	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			889.22000	0.88922	837,610	14.29	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			3,136.87000	3.13687	3,194,450	14.29	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			908.58000	0.90858	856,320	14.30	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			44.78000	0.04478	43,930	17.89	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.88	Call			928.22000	0.92822	875,300	14.31	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			3,055.83000	3.05583	3,112,100	14.31	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,306.20000	1.30620	1,242,170	14.51	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			2,422.89000	2.42289	2,468,050	14.51	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,331.33000	1.33133	1,266,660	14.53	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			8,419.21000	8.41921	8,521,340	13.92	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			4,481.34000	4.48134	4,378,730	15.89	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			569.71000	0.56971	576,290	15.89	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,657.44000	4.65744	4,554,030	15.96	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			529.82000	0.52982	535,600	15.96	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			10,474.28000	10.47428	10,364,240	17.89	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,542.87000	1.54287	1,497,860	15.46	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put			6,012.45000	6.01245	6,079,300	15.46	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			2,930.35000	2.93035	2,864,890	15.92	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			3,781.59000	3.78159	3,827,990	15.92	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			600.84000	0.60084	577,460	15.43	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put			9,821.84000	9.82184	9,910,320	15.43	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			1,256.18000	1.25618	1,216,860	15.45	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put			6,834.77000	6.83477	6,907,310	15.45	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call			10,224.78000	10.22478	10,120,540	18.71	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			727.49000	0.72749	735,110	18.71	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			2,821.44000	2.82144	2,757,280	15.88	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put			3,903.50000	3.90350	3,951,200	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		2,902.77000	2.90277	2,837,630	15.91		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		3,811.63000	3.81163	3,858,350	15.91		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		2,957.86000	2.95786	2,892,080	15.93		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		3,751.53000	3.75153	3,797,610	15.93		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		7,284.50000	7.28450	7,188,680	17.66		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		1,348.34000	1.34834	1,364,380	17.66		0.00	0	38
R2035	On	03/08/2023	Bond Future	11.99	Put		3,080.78000	3.08078	3,114,430	16.11		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,965.54000	5.96554	5,884,420	16.12		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,061.59000	3.06159	3,095,050	16.12		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,897.92000	5.89792	5,817,200	16.10		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,100.08000	3.10008	3,133,940	16.10		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,931.70000	5.93170	5,850,770	16.11		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		4,117.44000	4.11744	4,052,440	14.30		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		4,982.58000	4.98258	5,034,720	14.30		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		4,144.92000	4.14492	4,079,690	14.31		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		4,954.59000	4.95459	5,006,500	14.31		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		4,090.04000	4.09004	4,025,290	14.29		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,010.69000	5.01069	5,063,080	14.29		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		3,699.84000	3.69984	3,741,030	13.44		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		6,206.54000	6.20654	6,128,140	13.45		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,680.12000	3.68012	3,721,110	13.45		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		6,238.15000	6.23815	6,159,560	13.45		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		3,660.50000	3.66050	3,701,300	13.45		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		6,174.97000	6.17497	6,096,770	13.44		0.00	0	
Total R2035 Option												0.00	0	8,47
Total For R2035												162,623,137.60	1,840	258,48
R2037	On	02/02/2023	Bond Future			11.46118	79.76282	11.43714	79.90311	17.16		0.00	0	133,64
R2037	On	04/05/2023	Bond Future			11.58290	81.32779	11.55785	81.47137	17.86		0.00	0	
R2037	On	03/08/2023	Bond Future			11.69693	78.75387	11.67084	78.90076	17.95		0.00	0	
R2037	On	02/11/2023	Bond Future			11.80271	80.41059	11.77562	80.56069	15.82		0.00	0	
R2037	On	01/02/2024	Bond Future			11.92570	77.79498	11.89756	77.94802	15.19		0.00	0	
Total R2037 Future												0.00	0	133,64
R2037	On	02/02/2023	Bond Future	11.03	Call		860.30000	0.86030	800,610	16.06		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		3,292.59000	3.29259	3,373,190	16.06		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		879.19000	0.87919	818,700	16.07		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,250.44000	3.25044	3,330,240	16.07		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		898.35000	0.89835	837,050	16.08		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		3,208.63000	3.20863	3,287,620	16.08		0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		998.47000	0.99847	933,130	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			3,004.88000	3.00488	3,079,830	16.14		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			3,807.12000	3.80712	3,685,380	17.56		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			781.16000	0.78116	799,710	17.56		0.00	0	57
R2037 On 04/05/2023 Bond Future	11.31	Call			2,773.11000	2.77311	2,695,870	17.23		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			4,214.55000	4.21455	4,280,890	17.23		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			1,905.88000	1.90588	1,843,910	16.82		0.00	0	70
R2037 On 04/05/2023 Bond Future	10.95	Put			5,510.29000	5.51029	5,591,900	16.82		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			4,728.69000	4.72869	4,627,860	18.15		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			2,579.37000	2.57937	2,622,120	18.15		0.00	0	70
R2037 On 04/05/2023 Bond Future	11.03	Call			2,082.07000	2.08207	2,016,660	16.91		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			5,198.57000	5.19857	5,276,740	16.91		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			2,746.07000	2.74607	2,669,250	17.21		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			4,246.47000	4.24647	4,313,230	17.21		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			11,744.52000	11.74452	11,609,840	20.95		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			599.90000	0.59990	608,800	20.95		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.32	Call			2,800.29000	2.80029	2,722,630	17.24		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			4,182.83000	4.18283	4,248,750	17.24		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			4,189.03000	4.18903	4,093,620	17.91		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			2,929.00000	2.92900	2,977,170	17.91		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			3,253.99000	3.25399	3,300,750	18.14		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			5,768.15000	5.76815	5,668,550	18.11		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,294.41000	3.29441	3,341,700	18.11		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			5,801.65000	5.80165	5,701,790	18.13		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			3,274.14000	3.27414	3,321,170	18.13		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			5,835.21000	5.83521	5,735,080	18.14		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			4,091.06000	4.09106	4,010,780	15.39		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			5,244.14000	5.24414	5,313,960	15.39		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			4,036.53000	4.03653	3,956,850	15.37		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			5,303.09000	5.30309	5,373,510	15.37		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			4,063.90000	4.06390	3,983,920	15.38		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			5,273.69000	5.27369	5,343,810	15.38		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			3,902.22000	3.90222	3,957,330	15.27		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			6,185.66000	6.18566	6,087,480	15.28		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			3,881.46000	3.88146	3,936,320	15.28		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			6,122.62000	6.12262	6,024,930	15.26		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			3,922.77000	3.92277	3,978,120	15.26		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			6,154.27000	6.15427	6,056,340	15.27		0.00	0	
Total R2037 Option										0.00	0	3,70
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			11.48813	81.76094	11.46913	81.88113		18.17	0.00	0	142,9
R2040	On	04/05/2023			11.60391	83.36515	11.58411	83.48828		18.91	0.00	0	3
R2040	On	03/08/2023			11.71212	80.58304	11.69152	80.70902		19.06	0.00	0	
R2040	On	02/11/2023			11.81207	82.27828	11.79070	82.40705		17.06	0.00	0	
R2040	On	01/02/2024			11.92789	79.45031	11.90572	79.58160		16.53	0.00	0	
Total R2040 Future											0.00	0	143,2
R2040	On	02/02/2023	10.18	Call			80.64000	0.08064	71,170	16.65	0.00	0	
R2040	On	02/02/2023	10.18	Put			8,925.30000	8.92530	9,036,020	16.65	0.00	0	
R2040	On	02/02/2023	10.21	Call			89.28000	0.08928	79,010	16.65	0.00	0	3
R2040	On	02/02/2023	10.21	Put			8,711.67000	8.71167	8,821,590	16.65	0.00	0	
R2040	On	02/02/2023	10.93	Call			692.36000	0.69236	646,360	16.86	0.00	0	
R2040	On	02/02/2023	10.96	Put			4,070.06000	4.07006	4,142,120	16.90	0.00	0	
R2040	On	02/02/2023	11.10	Call			1,016.85000	1.01685	958,640	17.09	0.00	0	
R2040	On	02/02/2023	11.10	Put			3,407.86000	3.40786	3,469,840	17.09	0.00	0	
R2040	On	02/02/2023	11.11	Call			1,038.56000	1.03856	979,620	17.10	0.00	0	
R2040	On	02/02/2023	11.11	Put			3,363.36000	3.36336	3,424,610	17.10	0.00	0	
R2040	On	02/02/2023	11.12	Put			3,319.35000	3.31935	3,379,880	17.11	0.00	0	
R2040	On	02/02/2023	11.19	Call			1,223.02000	1.22302	1,158,320	17.20	0.00	0	5
R2040	On	02/02/2023	11.19	Put			3,021.09000	3.02109	3,076,580	17.20	0.00	0	
R2040	On	02/02/2023	12.07	Call			4,429.66000	4.42966	4,319,220	18.78	0.00	0	
R2040	On	02/02/2023	12.07	Put			759.23000	0.75923	768,980	18.78	0.00	0	5
R2040	On	02/02/2023	10.96	Call			743.62000	0.74362	695,490	16.90	0.00	0	3
R2040	On	02/02/2023	10.93	Put			4,221.35000	4.22135	4,295,540	16.86	0.00	0	
R2040	On	02/02/2023	12.24	Call			5,223.72000	5.22372	5,109,310	19.11	0.00	0	
R2040	On	02/02/2023	12.24	Put			562.02000	0.56202	567,800	19.11	0.00	0	
R2040	On	02/02/2023	12.27	Call			5,367.08000	5.36708	5,252,110	19.17	0.00	0	
R2040	On	02/02/2023	12.27	Put			532.53000	0.53253	537,750	19.17	0.00	0	3
R2040	On	02/02/2023	11.12	Call			1,060.67000	1.06067	1,001,010	17.11	0.00	0	
R2040	On	04/05/2023	11.03	Call			2,200.91000	2.20091	2,142,870	17.90	0.00	0	6
R2040	On	04/05/2023	11.03	Put			5,768.68000	5.76868	5,833,770	17.90	0.00	0	
R2040	On	04/05/2023	10.17	Call			763.21000	0.76321	734,600	17.56	0.00	0	3
R2040	On	04/05/2023	10.17	Put			10,367.73000	10.36773	10,462,250	17.56	0.00	0	
R2040	On	04/05/2023	11.43	Call			3,299.63000	3.29963	3,226,920	18.42	0.00	0	
R2040	On	04/05/2023	11.43	Put			4,268.09000	4.26809	4,318,510	18.42	0.00	0	
R2040	On	04/05/2023	10.73	Call			1,548.33000	1.54833	1,501,610	17.59	0.00	0	4
R2040	On	04/05/2023	10.73	Put			7,150.09000	7.15009	7,226,500	17.59	0.00	0	
R2040	On	04/05/2023	10.92	Call			1,944.19000	1.94419	1,890,320	17.78	0.00	0	3
R2040	On	04/05/2023	10.92	Put			6,249.14000	6.24914	6,318,400	17.78	0.00	0	
R2040	On	04/05/2023	12.78	Call			8,405.34000	8.40534	8,298,540	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		1,464.48000	1.46448	1,480,810	20.64	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.41	Call		3,238.38000	3.23838	3,166,370	18.39	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,333.85000	4.33385	4,384,970	18.39	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,268.94000	3.26894	3,196,580	18.40	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		4,300.86000	4.30086	4,351,630	18.40	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Call		11,277.05000	11.27705	11,162,300	21.72	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		852.15000	0.85215	860,530	21.72	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Call		3,454.90000	3.45490	3,380,450	18.49	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		4,107.18000	4.10718	4,155,860	18.49	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call		5,448.56000	5.44856	5,356,750	19.40	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Put		2,627.11000	2.62711	2,658,430	19.40	0.00	0	68
R2040	On	03/08/2023	Bond Future	12.23	Put		3,391.41000	3.39141	3,427,590	19.39	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,513.14000	6.51314	6,423,770	19.36	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,433.63000	3.43363	3,470,240	19.36	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		6,549.41000	6.54941	6,459,820	19.38	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,412.34000	3.41234	3,448,730	19.38	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		6,585.98000	6.58598	6,496,180	19.39	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		4,573.10000	4.57310	4,501,610	16.63	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		5,736.61000	5.73661	5,793,890	16.63	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		4,513.66000	4.51366	4,442,680	16.61	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,800.71000	5.80071	5,858,500	16.61	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		4,543.34000	4.54334	4,472,100	16.62	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		5,768.58000	5.76858	5,826,110	16.62	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,329.82000	4.32982	4,375,120	16.63	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		6,875.63000	6.87563	6,789,430	16.65	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,307.68000	4.30768	4,352,770	16.65	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		6,807.55000	6.80755	6,721,760	16.62	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,352.40000	4.35240	4,397,900	16.62	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		6,841.40000	6.84140	6,755,410	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			11.50995	78.47744	11.46541	78.76465	19.22	6,906,014.72	88	79,48
R2044	On	04/05/2023	Bond Future			11.61968	80.01725	11.57345	80.31059	20.02	0.00	0	
R2044	On	03/08/2023	Bond Future			11.72202	77.29099	11.67403	77.59076	20.21	0.00	0	
R2044	On	02/11/2023	Bond Future			11.81622	78.91701	11.76652	79.22324	18.53	0.00	0	
R2044	On	01/02/2024	Bond Future			11.92504	76.14568	11.87352	76.45800	18.28	0.00	0	
Total R2044 Future											6,906,014.72	88	79,48
R2044	On	02/02/2023	Bond Future	10.30	Call		119.47000	0.11947	97,940	17.61	0.00	0	
R2044	On	02/02/2023	Bond Future	10.30	Put		8,300.99000	8.30099	8,566,670	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		441.82000	0.44182	380,990	17.59	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	10.75	Put		5,305.36000	5.30536	5,531,740	17.59	0.00	0	
R2044	On	02/02/2023	Bond Future	11.00	Call		833.01000	0.83301	737,480	17.94	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	11.15	Put		3,239.33000	3.23933	3,408,020	18.15	0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Put		1,427.05000	1.42705	1,515,050	19.12	0.00	0	
R2044	On	02/02/2023	Bond Future	11.10	Call		1,039.75000	1.03975	928,990	18.08	0.00	0	1,70
R2044	On	02/02/2023	Bond Future	11.10	Put		3,463.63000	3.46363	3,640,080	18.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,130.84000	1.13084	1,013,880	18.14	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		3,283.39000	3.28339	3,453,640	18.14	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,154.38000	1.15438	1,035,860	18.15	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		865.02000	0.86502	920,560	19.73	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.16	Call		1,178.21000	1.17821	1,058,140	18.17	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		3,195.65000	3.19565	3,362,790	18.17	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call		1,276.60000	1.27660	1,150,280	18.22	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Put		3,024.96000	3.02496	3,185,850	18.22	0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Call		2,920.29000	2.92029	2,721,080	19.12	0.00	0	1,70
R2044	On	02/02/2023	Bond Future	11.00	Put		3,941.84000	3.94184	4,133,520	17.94	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Call		3,121.03000	3.12103	2,915,700	19.22	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Put		1,315.65000	1.31565	1,397,530	19.22	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	11.90	Call		3,755.04000	3.75504	3,533,050	19.53	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Put		1,025.84000	1.02584	1,091,060	19.53	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		4,199.76000	4.19976	3,968,090	19.73	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,390.05000	3.39005	3,235,470	19.50	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		4,312.07000	4.31207	4,450,830	19.50	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Call		6,370.85000	6.37085	6,158,430	20.90	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		2,255.09000	2.25509	2,336,010	20.90	0.00	0	1,50
R2044	On	04/05/2023	Bond Future	11.41	Call		3,327.37000	3.32737	3,174,430	19.47	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		4,379.38000	4.37938	4,519,780	19.47	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,358.74000	3.35874	3,204,970	19.49	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,345.71000	4.34571	4,485,280	19.49	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		4,466.22000	4.46622	4,286,690	20.02	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		3,355.80000	3.35580	3,469,610	20.02	0.00	0	4,10
R2044	On	04/05/2023	Bond Future	12.00	Call		5,391.87000	5.39187	5,194,880	20.46	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		2,753.63000	2.75363	2,849,980	20.46	0.00	0	4,10
R2044	On	03/08/2023	Bond Future	12.16	Put		3,558.72000	3.55872	3,661,760	20.45	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,543.83000	6.54383	6,346,560	20.47	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,536.63000	3.53663	3,639,130	20.47	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,470.47000	6.47047	6,274,270	20.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,580.73000	3.58073	3,684,300	20.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,507.23000	6.50723	6,310,500	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		4,732.14000	4.73214	4,573,590	18.03	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		6,026.57000	6.02657	6,174,250	18.03	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,762.65000	4.76265	4,603,500	18.04	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,993.58000	5.99358	6,140,660	18.04	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,701.71000	4.70171	4,543,760	18.01	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,059.73000	6.05973	6,208,010	18.01	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,710.24000	4.71024	4,828,880	18.30	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		7,094.23000	7.09423	6,900,070	18.32	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,686.65000	4.68665	4,804,810	18.32	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		7,128.39000	7.12839	6,933,760	18.33	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,663.18000	4.66318	4,780,870	18.33	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		7,060.11000	7.06011	6,866,430	18.30	0.00	0	
Total R2044 Option											0.00	0	24,65
Total For R2044											6,906,014.72	88	104,11
R2048	On	02/02/2023	Bond Future			11.33975	82.45699	11.31549	82.62026	18.83	0.00	0	247,75
R2048	On	04/05/2023	Bond Future			11.43930	79.61462	11.41410	79.78163	20.74	0.00	0	10,94
R2048	On	03/08/2023	Bond Future			11.53214	81.22574	11.50599	81.39653	19.81	0.00	0	
R2048	On	02/11/2023	Bond Future			11.61864	78.50988	11.59156	78.68442	18.54	0.00	0	13,00
R2048	On	01/02/2024	Bond Future			11.71626	80.14788	11.68822	80.32588	16.99	0.00	0	
Total R2048 Future											0.00	0	271,65
R2048	On	02/02/2023	Bond Future	10.40	Call		249.97000	0.24997	223,260	17.24	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		6,870.86000	6.87086	7,007,420	17.24	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		1,187.77000	1.18777	1,110,210	17.91	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.00	Put		3,366.15000	3.36615	3,451,860	17.91	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,344.15000	1.34415	1,260,800	18.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		3,100.24000	3.10024	3,180,160	18.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.60	Call		3,243.24000	3.24324	3,115,380	19.03	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.60	Put		1,365.02000	1.36502	1,400,430	19.03	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		3,676.84000	3.67684	3,542,960	19.22	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put		1,157.05000	1.15705	1,186,440	19.22	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,371.27000	1.37127	1,286,970	18.03	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		3,057.34000	3.05734	3,136,310	18.03	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,398.81000	1.39881	1,313,560	18.05	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		3,014.98000	3.01498	3,093,000	18.05	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		1,454.76000	1.45476	1,367,600	18.09	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		2,931.43000	2.93143	3,007,540	18.09	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,663.61000	3.66361	3,565,640	20.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,158.34000	4.15834	4,227,380	20.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,697.37000	3.69737	3,598,930	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		4,125.01000	4.12501	4,193,580	20.07		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,629.99000	3.62999	3,532,490	20.04		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		4,191.90000	4.19190	4,261,410	20.04		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		7,159.06000	7.15906	7,038,560	20.34		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,435.97000	3.43597	3,486,260	20.34		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		7,197.95000	7.19795	7,077,160	20.35		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,414.89000	3.41489	3,464,890	20.35		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		7,120.46000	7.12046	7,000,240	20.32		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,457.43000	3.45743	3,508,000	20.32		0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,998.04000	4.99804	4,900,690	18.21		0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,724.38000	5.72438	5,801,570	18.21		0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		5,030.49000	5.03049	4,932,800	18.22		0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,691.23000	5.69123	5,768,080	18.22		0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,965.66000	4.96566	4,868,670	18.20		0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,757.69000	5.75769	5,835,240	18.20		0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		7,245.94000	7.24594	7,130,270	17.17		0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,404.06000	4.40406	4,466,390	17.17		0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		7,282.18000	7.28218	7,166,230	17.18		0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,380.81000	4.38081	4,442,860	17.18		0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		7,209.76000	7.20976	7,094,370	17.16		0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,427.45000	4.42745	4,490,060	17.16		0.00	0	
Total R2048 Option												0.00	0	5,80
Total For R2048												0.00	0	277,4€
R209	On	02/02/2023	Bond Future			11.25053	68.31360	11.23149	68.41042	17.21		0.00	0	31,5€
R209	On	04/05/2023	Bond Future			11.35811	66.50152	11.33830	66.60069	18.78		0.00	0	2,6€
R209	On	03/08/2023	Bond Future			11.45389	67.87896	11.43333	67.98041	17.93		0.00	0	
R209	On	02/11/2023	Bond Future			11.55009	66.15392	11.52877	66.25762	16.54		0.00	0	
R209	On	01/02/2024	Bond Future			11.65904	67.50289	11.63696	67.60862	15.05		0.00	0	
Total R209 Future												0.00	0	34,1€
R209	On	02/02/2023	Bond Future	10.78	Call		664.47000	0.66447	622,990	16.10		0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,019.71000	3.01971	3,075,050	16.10		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		679.75000	0.67975	637,680	16.11		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		2,981.56000	2.98156	3,036,310	16.11		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		695.26000	0.69526	652,610	16.12		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		2,943.71000	2.94371	2,997,880	16.12		0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,639.05000	6.63905	6,553,250	20.45		0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,160.53000	1.16053	1,173,900	20.45		0.00	0	8,5€
R209	On	04/05/2023	Bond Future	11.10	Call		2,408.70000	2.40870	2,352,820	18.18		0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		3,618.07000	3.61807	3,661,360	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		2,432.29000	2.43229	2,376,120	18.20	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,590.30000	3.59030	3,633,300	18.20	0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call		3,444.42000	3.44442	3,377,590	18.78	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put		2,641.04000	2.64104	2,673,380	18.78	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		664.86000	0.66486	640,310	17.46	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		7,874.19000	7.87419	7,948,810	17.46	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,178.72000	2.17872	2,125,810	18.04	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		3,904.80000	3.90480	3,951,060	18.04	0.00	0	6,25
R209	On	04/05/2023	Bond Future	11.09	Call		2,385.23000	2.38523	2,329,650	18.17	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,646.03000	3.64603	3,689,620	18.17	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		5,188.45000	5.18845	5,116,620	18.20	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,703.66000	2.70366	2,733,280	18.20	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,129.31000	5.12931	5,057,840	18.18	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,738.24000	2.73824	2,768,220	18.18	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,158.75000	5.15875	5,087,100	18.19	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,720.79000	2.72079	2,750,590	18.19	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,573.37000	3.57337	3,516,000	16.11	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,451.87000	4.45187	4,498,200	16.11	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,525.40000	3.52540	3,468,460	16.09	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,503.19000	4.50319	4,549,950	16.09	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,549.35000	3.54935	3,492,190	16.10	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,477.47000	4.47747	4,524,010	16.10	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,538.06000	5.53806	5,467,820	15.20	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,186.84000	3.18684	3,222,330	15.20	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,481.80000	5.48180	5,411,900	15.18	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,221.80000	3.22180	3,257,630	15.18	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,510.04000	5.51004	5,439,980	15.19	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,204.40000	3.20440	3,240,070	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			221.02163	221.02163	221.03552	221.03552		0.00	0	37
R210	On	04/05/2023	Bond Future			222.32386	222.32386	222.33952	222.33952		0.00	0	
R210	On	03/08/2023	Bond Future			226.97779	226.97779	226.99454	226.99454		0.00	0	
R210	On	02/11/2023	Bond Future			228.63306	228.63306	228.65049	228.65049		0.00	0	
R210	On	01/02/2024	Bond Future			233.34912	233.34912	233.36655	233.36655		0.00	0	
Total R210 Future											0.00	0	37
Total For R210											0.00	0	37
R213	On	02/02/2023	Bond Future			10.61359	83.83459	10.60487	83.87512	11.52	0.00	0	38,25
R213	On	04/05/2023	Bond Future			10.72752	81.92635	10.71829	81.96822	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			10.82850	83.62262	10.81876	83.66572		12.54	0.00	0	
R213	On	02/11/2023			10.93553	81.82628	10.92530	81.87043		11.19	0.00	0	
R213	On	01/02/2024			11.06622	83.49541	11.05552	83.54030		10.13	0.00	0	
Total R213 Future											0.00	0	38,25
R213	On	02/02/2023	9.16	Call			3.12000	0.00312	2,650	8.66	0.00	0	47
R213	On	02/02/2023	9.16	Put			7,091.44000	7.09144	7,131,500	8.66	0.00	0	
R213	On	02/02/2023	10.01	Call			233.89000	0.23389	219,940	9.42	0.00	0	
R213	On	02/02/2023	10.01	Put			3,061.05000	3.06105	3,087,630	9.42	0.00	0	47
R213	On	02/02/2023	10.21	Call			483.57000	0.48357	461,810	10.02	0.00	0	
R213	On	02/02/2023	10.22	Put			2,314.08000	2.31408	2,332,470	10.05	0.00	0	
R213	On	02/02/2023	10.23	Call			514.96000	0.51496	492,420	10.08	0.00	0	
R213	On	02/02/2023	10.23	Put			2,282.12000	2.28212	2,300,110	10.08	0.00	0	
R213	On	02/02/2023	10.35	Call			726.46000	0.72646	699,420	10.42	0.00	0	
R213	On	02/02/2023	10.35	Put			1,922.63000	1.92263	1,936,120	10.42	0.00	0	47
R213	On	02/02/2023	10.21	Put			2,346.39000	2.34639	2,365,160	10.02	0.00	0	
R213	On	02/02/2023	10.43	Call			890.52000	0.89052	860,690	10.65	0.00	0	97
R213	On	02/02/2023	10.43	Put			1,708.81000	1.70881	1,719,510	10.65	0.00	0	
R213	On	02/02/2023	12.20	Call			7,081.43000	7.08143	7,038,160	14.80	0.00	0	
R213	On	02/02/2023	12.20	Put			80.55000	0.08055	77,810	14.80	0.00	0	97
R213	On	02/02/2023	10.22	Call			499.11000	0.49911	476,970	10.05	0.00	0	
R213	On	04/05/2023	10.74	Call			2,620.66000	2.62066	2,589,410	12.89	0.00	0	
R213	On	04/05/2023	10.74	Put			2,522.24000	2.52224	2,532,860	12.89	0.00	0	
R213	On	04/05/2023	10.75	Call			2,644.53000	2.64453	2,613,150	12.90	0.00	0	
R213	On	04/05/2023	10.75	Put			2,500.82000	2.50082	2,511,310	12.90	0.00	0	
R213	On	04/05/2023	10.73	Call			2,597.11000	2.59711	2,565,970	12.89	0.00	0	
R213	On	04/05/2023	10.73	Put			2,544.00000	2.54400	2,554,730	12.89	0.00	0	
R213	On	03/08/2023	11.61	Put			1,950.48000	1.95048	1,957,650	13.14	0.00	0	
R213	On	03/08/2023	11.62	Call			5,388.37000	5.38837	5,352,370	13.15	0.00	0	
R213	On	03/08/2023	11.62	Put			1,937.91000	1.93791	1,945,010	13.15	0.00	0	
R213	On	03/08/2023	11.63	Call			5,417.50000	5.41750	5,381,430	13.16	0.00	0	
R213	On	03/08/2023	11.63	Put			1,925.18000	1.92518	1,932,210	13.16	0.00	0	
R213	On	03/08/2023	11.61	Call			5,359.04000	5.35904	5,323,110	13.14	0.00	0	
R213	On	02/11/2023	11.11	Call			3,768.62000	3.76862	3,738,780	11.07	0.00	0	
R213	On	02/11/2023	11.11	Put			2,976.28000	2.97628	2,990,590	11.07	0.00	0	
R213	On	02/11/2023	11.12	Call			3,793.41000	3.79341	3,763,470	11.08	0.00	0	
R213	On	02/11/2023	11.12	Put			2,958.45000	2.95845	2,972,660	11.08	0.00	0	
R213	On	02/11/2023	11.13	Call			3,817.96000	3.81796	3,787,940	11.09	0.00	0	
R213	On	02/11/2023	11.13	Put			2,940.41000	2.94041	2,954,540	11.09	0.00	0	
R213	On	01/02/2024	11.72	Put			2,449.86000	2.44986	2,461,870	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 Interr	
R213	On	01/02/2024	Bond Future	11.70	Call		5.125.28000	5.12528	5,092,530	10.52	0.00	0		
R213	On	01/02/2024	Bond Future	11.70	Put		2,476.54000	2.47654	2,488,680	10.52	0.00	0		
R213	On	01/02/2024	Bond Future	11.71	Call		5,152.13000	5.15213	5,119,320	10.53	0.00	0		
R213	On	01/02/2024	Bond Future	11.71	Put		2,463.16000	2.46316	2,475,240	10.53	0.00	0		
R213	On	01/02/2024	Bond Future	11.72	Call		5,179.03000	5.17903	5,146,150	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			11.37327	65.82854	11.34401	65.98501	18.82	0.00	0	71,03	
R214	On	04/05/2023	Bond Future			11.47160	63.82097	11.44128	63.98092	20.66	0.00	0		
R214	On	03/08/2023	Bond Future			11.56022	65.14252	11.52882	65.30609	19.75	0.00	0		
R214	On	02/11/2023	Bond Future			11.65130	63.21164	11.61882	63.37874	18.80	0.00	0		
R214	On	01/02/2024	Bond Future			11.75657	64.50077	11.72296	64.67120	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			34,014.99000	34.01499	34,171,460	17.27	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Call			140.18000	0.14018	122,050	17.23	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Put			6,142.12000	6.14212	6,280,460	17.23	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Call			724.64000	0.72464	664,950	17.76	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.07	Put			2,536.49000	2.53649	2,618,230	18.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			1,062.49000	1.06249	986,860	18.04	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			2,502.12000	2.50212	2,582,960	18.04	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put			2,434.25000	2.43425	2,513,320	18.08	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Call			2,496.57000	2.49657	2,379,730	19.02	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.60	Put			1,147.87000	1.14787	1,187,500	19.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call			900.73000	0.90073	832,250	17.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put			2,786.65000	2.78665	2,874,640	17.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			1,041.34000	1.04134	966,610	18.02	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Put			3,175.17000	3.17517	3,271,950	17.76	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call			3,195.93000	3.19593	3,067,530	19.42	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put			824.64000	0.82464	852,710	19.42	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			1,083.80000	1.08380	1,007,290	18.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			2,467.97000	2.46797	2,547,930	18.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call			1,105.46000	1.10546	1,028,060	18.08	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			2,915.34000	2.91534	2,824,180	20.01	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			3,347.26000	3.34726	3,416,050	20.01	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			2,942.14000	2.94214	2,850,520	20.03	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			3,320.67000	3.32067	3,389,000	20.03	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			2,968.88000	2.96888	2,876,830	20.04	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			3,294.09000	3.29409	3,361,990	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		2,692.03000	2.69203	2,740,910	20.38	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,793.62000	5.79362	5,679,490	20.35	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,725.76000	2.72576	2,775,200	20.35	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,824.83000	5.82483	5,710,420	20.36	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,708.74000	2.70874	2,757,900	20.36	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,856.28000	5.85628	5,741,590	20.38	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,939.11000	3.93911	3,848,440	18.20	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,713.71000	4.71371	4,790,140	18.20	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,889.21000	3.88921	3,799,210	18.18	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,769.05000	4.76905	4,846,150	18.18	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,914.01000	3.91401	3,823,670	18.19	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,741.20000	4.74120	4,817,960	18.19	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,710.75000	3.71075	3,772,530	17.49	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,852.20000	5.85220	5,743,280	17.50	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,691.55000	3.69155	3,753,060	17.50	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,794.40000	5.79440	5,686,010	17.48	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,730.06000	3.73006	3,792,100	17.48	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,823.27000	5.82327	5,714,620	17.49	0.00	0	
Total R214 Option											0.00	0	4,60
Total For R214											0.00	0	75,63
Total for Bond											251,230,418.44	2,692	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			855.35200	855.35200	855.52300	855.52300				0.00	0	84
GOVI On 04/05/2023 GOVI			872.11200	872.11200	872.29200	872.29200				0.00	0	
GOVI On 03/08/2023 GOVI			890.15200	890.15200	890.33900	890.33900				0.00	0	
GOVI On 02/11/2023 GOVI			908.85600	908.85600	909.04800	909.04800				0.00	0	
GOVI On 01/02/2024 GOVI			927.41800	927.41800	927.61300	927.61300				0.00	0	
Total GOVI Future										0.00	0	84
GOVI On 02/02/2023 GOVI	850.82	Call			47,030.00000	4.70300	45,320,000			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			46,930.00000	4.69300	45,220,000			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			46,830.00000	4.68300	45,120,000			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			194,120.00000	19.41200	192,320,000			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			194,320.00000	19.43200	192,520,000			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			194,220.00000	19.42200	192,420,000			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 Interr
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			531,090.00000	53.10900	529,220,000		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			531,290.00000	53.12900	529,420,000		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			531,190.00000	53.11900	529,320,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			232,380.00000	23.23800	230,460,000		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			232,280.00000	23.22800	230,360,000		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			232,480.00000	23.24800	230,560,000		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			476,230.00000	47.62300	474,280,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			476,130.00000	47.61300	474,180,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call			476,330.00000	47.63300	474,380,000		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			856.20400	856.20400	856.37600	856.37600			0.00	0	
AL37	On	04/05/2023	Index Future			872.98200	872.98200	873.16200	873.16200			0.00	0	
AL37	On	03/08/2023	Index Future			891.03900	891.03900	891.22600	891.22600			0.00	0	
AL37	On	02/11/2023	Index Future			909.76200	909.76200	909.95400	909.95400			0.00	0	
AL37	On	01/02/2024	Index Future			928.34200	928.34200	928.53800	928.53800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/02/2023	Index Future			991.38500	991.38500	991.58300	991.58300			0.00	0	
AL7T	On	04/05/2023	Index Future			1,010.81100	1,010.81100	1,011.02000	1,011.02000			0.00	0	
AL7T	On	03/08/2023	Index Future			1,031.71900	1,031.71900	1,031.93600	1,031.93600			0.00	0	
AL7T	On	02/11/2023	Index Future			1,053.39800	1,053.39800	1,053.62100	1,053.62100			0.00	0	
AL7T	On	01/02/2024	Index Future			1,074.91200	1,074.91200	1,075.13900	1,075.13900			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/02/2023	Index Future			867.59600	867.59600	867.76900	867.76900			0.00	0	1
ALBI	On	04/05/2023	Index Future			884.59600	884.59600	884.77900	884.77900			0.00	0	
ALBI	On	03/08/2023	Index Future			902.89400	902.89400	903.08400	903.08400			0.00	0	
ALBI	On	02/11/2023	Index Future			921.86600	921.86600	922.06100	922.06100			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ALBI	On	01/02/2024	Index Future			940.69400	940.69400	940.89100	940.89100			0.00	0	
Total ALBI Future												0.00	0	1'
Total For ALBI												0.00	0	1'
IGOV	On	02/02/2023	Index Future			318.73800	318.73800	318.80200	318.80200			0.00	0	6'
IGOV	On	04/05/2023	Index Future			325.06100	325.06100	325.12900	325.12900			0.00	0	
IGOV	On	03/08/2023	Index Future			331.86200	331.86200	331.93200	331.93200			0.00	0	
IGOV	On	02/11/2023	Index Future			338.90900	338.90900	338.98200	338.98200			0.00	0	
IGOV	On	01/02/2024	Index Future			345.90400	345.90400	345.97800	345.97800			0.00	0	
Total IGOV Future												0.00	0	6€
Total For IGOV												0.00	0	6€
Total for Index												0.00	0	7€
JIBAR F	On	21/12/2022	Jibar Future			7.26500	92.73500	7.26500	92.73500			0.00	0	
JIBAR F	On	18/01/2023	Jibar Future			7.33500	92.66500	7.34000	92.66000			0.00	0	
JIBAR F	On	15/02/2023	Jibar Future			7.68000	92.32000	7.69500	92.30500			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			7.72000	92.28000	7.73500	92.26500			0.00	0	
JIBAR F	On	19/04/2023	Jibar Future			7.84000	92.16000	7.85000	92.15000			0.00	0	
JIBAR F	On	17/05/2023	Jibar Future			7.84000	92.16000	7.87000	92.13000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.86000	92.14000	7.89500	92.10500			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			7.84500	92.15500	7.91000	92.09000			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			7.84500	92.15500	7.89000	92.11000			0.00	0	2'
JIBAR F	On	20/03/2024	Jibar Future			7.81000	92.19000	7.87000	92.13000			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			7.81500	92.18500	7.87000	92.13000			0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			7.82500	92.17500	7.87500	92.12500			0.00	0	€
Total Jibar Future												0.00	0	41
Total For JIBAR FUTURE												0.00	0	41
Total for Jibar												0.00	0	41
Total for Derivatives :											251,230,418.44	2,692	1,579,12	
ABCPI3	On	07/12/2023	Spot Bond			5.15000	321.76791	5.15000	321.71317			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	100.21870			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	101.87417			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	99.48429	9.76500	99.45838				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.82500	86.70895	11.82500	86.68174				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	99.80657				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.53634				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.01617				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.44917				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.66727				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.09199				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	102.37035				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.96982				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	100.79275				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.37382				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	101.41854				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.10875				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.19605				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.37518				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.47718				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.92798				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.25762				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.07396				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.66804				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.41507				0.00	40,000,000,000	10,000,000,000
Total ABFN44 SPOT										0.00	40,000,000,000	10,000,000,000
Total For ABFN44										0.00	40,000,000,000	10,000,000,000
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.43388				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	99.86463				0.00	0	

Contract 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	100.49058				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4i On 24/08/2025 Spot Bond					0.00000	100.50753				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4! On 30/03/2024 Spot Bond					0.00000	99.76660				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5i On 30/03/2026 Spot Bond					0.00000	99.65472				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	99.88965				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	99.66200				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.71958				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.73804				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.75348				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5i On 08/11/2027 Spot Bond					0.00000	100.32893				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.72271				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	100.74837				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	100.54892				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	99.91269				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.15729				0.00	2,000,000,000	2,000,000,000
Total ABGN02 SPOT										0.00	2,000,000,000	2,000,000,000
Total For ABGN02										0.00	2,000,000,000	2,000,000,000
ABGN0 On 27/06/2029 Spot Bond					0.00000	99.91039				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.66117				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.30168				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.42425				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	99.79393				0.00	0	12,500,000,000
Total ABJ04 SPOT										0.00	0	12,500,000,000
Total For ABJ04										0.00	0	12,500,000,000
ABJ05 On 30/03/2027 Spot Bond					0.00000	99.78530				0.00	0	21,500,000,000
Total ABJ05 SPOT										0.00	0	21,500,000,000
Total For ABJ05										0.00	0	21,500,000,000
ABKI04 On 13/03/2024 Spot Bond			8.03500	8.03500	8.03500	158.24422				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	59.34548	100.00000	59.21089				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	165.00952				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	210.97309				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	232.08133				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	102.17889				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	106.06645				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.09500	104.41948	9.09500	104.39383				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.09000	107.19901	9.09000	107.17270				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.88000	103.78161	7.88000	103.75946				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.35500	100.77049	9.35500	100.74504				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	15.56581	100.00000	15.53098				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	322.80545	4.80000	322.75356				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	104.02117				0.00	0	

Contract 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	100.05110				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.05006				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	192.00981				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	194.46507				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.04861				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.65620				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.78918				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.44859				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.64711				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL03 On 17/05/2025 Spot Bond					0.00000	101.66943				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.76860				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	100.49000				0.00	98,700	98,700
Total AGRIA1 SPOT										0.00	98,700	98,700
Total For AGRIA1										0.00	98,700	98,700
AGT01 On 10/10/2023 Spot Bond					0.00000	104.41905				0.00	6,400,000	1,600,000
Total AGT01 SPOT										0.00	6,400,000	1,600,000
Total For AGT01										0.00	6,400,000	1,600,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.41702				0.00	8,400,000	2,100,000
Total AGT02 SPOT										0.00	8,400,000	2,100,000
Total For AGT02										0.00	8,400,000	2,100,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.63106				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	106.68977				0.00	0	900,000,000
Total AGT04 SPOT										0.00	0	900,000,000
Total For AGT04										0.00	0	900,000,000
AGT05 On 16/11/2027 Spot Bond					0.00000	100.93525				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.36878				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.40401				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.98000	99.56090	8.98000	99.53713				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.45709				0.00	0	
Total AH2B11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.63394				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.85481				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.27583				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.61831				0.00	5,200,000	1,300,000
Total AHF5A2 SPOT										0.00	5,200,000	1,300,000
Total For AHF5A2										0.00	5,200,000	1,300,000
AHF5A On 21/08/2023 Spot Bond			9.43500	103.56639	9.43500	103.54044				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.74849				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.64349				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.67705				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.16267				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.07738				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.58884				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.64338				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.67691				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.91105				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.72673				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.79696				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.66014				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.64756				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.69366				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.67774				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.37506				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.93604				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.30000	102.84646	8.30000	102.82374				0.00	0	660,000,00
Total AIR02 SPOT										0.00	0	660,000,00
Total For AIR02										0.00	0	660,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR04 On 29/05/2024 Spot Bond			10.15000	99.42677	10.15000	99.39958				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.03500	90.83012	12.03500	90.80081				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.80768				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.83872				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.48080				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.97000	189.45277	6.97000	189.41136				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.85385				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.31891				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.99994				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.12726				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.70307				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.55000	246.35528	5.55000	246.31072				0.00	0	
Total ASN02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.16000	213.46607	6.16000	213.42400				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.66000	202.41972	5.66000	202.38253				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.48000	115.38156	5.48000	115.36110				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.75144				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.05400				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.04480				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.78325				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.65562				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.64181				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.23632				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.85504				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.04828				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.51347				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			5.24500	5.24500	5.24500	112.11803				0.00	0	
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	103.50888				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN320 On 20/06/2024 Spot Bond					0.00000	100.16816				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.18806				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN330 On 09/05/2024 Spot Bond					0.00000	100.94001				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.63376				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.59000	113.89756	5.59000	113.87702				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN340 On 20/06/2024 Spot Bond					0.00000	100.04876				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	99.42614				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN350 On 20/06/2024 Spot Bond					0.00000	100.17226				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	100.04743				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.04743				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.55094				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.20392				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.19096				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.58857				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.89380				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.17765				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.17765				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.35354				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.01491				0.00	0	
Total ASN399 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.04685				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.05215				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2023 Spot Bond					0.00000	100.41460				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	102.81180				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.00004				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	99.99986				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	100.20907				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	100.02483				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	101.37711				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	101.38611				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	103.57436				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond			11.02000	11.02000	11.02000	103.19685				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	101.03655				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN472 On 31/07/2023 Spot Bond					0.00000	101.16023				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN473 On 17/08/2025 Spot Bond					0.00000	100.64193				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN480 On 20/06/2025 Spot Bond					0.00000	100.16199				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN481 On 25/08/2025 Spot Bond					0.00000	117.25600				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN486 On 28/02/2025 Spot Bond			10.80500	10.80500	10.80500	102.95226				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN487 On 01/09/2025 Spot Bond					0.00000	100.59772				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN490 On 15/09/2025 Spot Bond					0.00000	100.18784				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN498 On 15/09/2025 Spot Bond					0.00000	100.18784				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond					0.00000	100.04727				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN508 On 21/12/2026 Spot Bond			10.37500	95.64317	10.37500	95.61660				45,650,000,000.00	4,400,000	1,100,000
Total ASN508 SPOT										45,650,000,000.00	4,400,000	1,100,000
Total For ASN508										45,650,000,000.00	4,400,000	1,100,000
ASN509 On 21/12/2026 Spot Bond			9.55500	95.56530	9.55500	95.54079				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			10.10500	94.42393	10.10500	94.39835				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			10.10500	94.42393	10.10500	94.39835				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN522 On 31/07/2024 Spot Bond			8.68000	104.18660	8.68000	104.16255				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			10.63000	104.93538	10.63000	104.90585				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			10.58000	104.91619	10.58000	104.88680				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.08000	104.54497	10.08000	104.51704				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.08000	104.54497	10.08000	104.51704				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	101.96192				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	101.12956				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN545 On 31/07/2023 Spot Bond			10.71500	104.08763	10.71500	104.05812				0.00	0	
Total ASN545 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.80500	102.40685	10.80500	103.73199				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.66500	104.01688	10.66500	103.98750				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	102.25699				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	101.35406				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.42967				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	109.15748				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	109.07626				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	94.94716				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2023 Spot Bond			9.72000	103.53471	9.72000	103.50743				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	101.57192				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	101.47603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	101.19574				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	101.30172				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN600 On 28/02/2031 Spot Bond					0.00000	100.68682				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN600 On 31/01/2030 Spot Bond					0.00000	100.18615				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	101.30585				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2023 Spot Bond					0.00000	99.67207				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN610 On 06/05/2024 Spot Bond					0.00000	93.97371				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN610 On 21/12/2026 Spot Bond					0.00000	100.02454				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN610 On 28/02/2024 Spot Bond					0.00000	100.72914				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN610 On 11/05/2023 Spot Bond					0.00000	101.06850				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN620 On 21/12/2026 Spot Bond					0.00000	100.02368				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN62: On 28/02/2024 Spot Bond					0.00000	100.65118				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.88103				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.05169				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
ASN63: On 20/06/2026 Spot Bond					0.00000	100.05485				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.46951				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.22432				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.26790				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.62193				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	99.67173				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.61444				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.69011				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.92449				0.00	0	
Total ASN669 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	99.82522				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.05324				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.05480				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.65235				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	99.07590				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.67301				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.11898				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.25398				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.44813				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.25370				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.04959				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.04985				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.46175				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.95843				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.17767				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.73189				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	99.66855				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.21993				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	99.82199				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.25585				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.44667				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.22153				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.60981				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73: On 31/03/2026 Spot Bond					0.00000	99.66974				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.04828				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.04880				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	96.05318				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.17185				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.02913				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.02797				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	102.26911				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.22011				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	103.99015				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.29178				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.16482				0.00	0	
Total ASN804 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	101.16625				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	99.39802				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.02246				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN810 On 06/04/2025 Spot Bond					0.00000	101.97004				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	101.85042				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	101.54219				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	102.05363				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	100.38304				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	101.61394				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.88488				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	101.88090				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN830 On 14/04/2027 Spot Bond					0.00000	101.76671				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.56933				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.56933				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.29189				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.10678				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.35367				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.34523				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	101.34523				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	101.34036				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	111.28343				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN847 On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.27331				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN849 On 29/04/2025 Spot Bond					0.00000	101.26625				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN851 On 20/06/2027 Spot Bond					0.00000	100.04837				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN852 On 20/06/2025 Spot Bond					0.00000	100.04956				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN856 On 31/08/2026 Spot Bond					0.00000	100.60988				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN857 On 19/01/2027 Spot Bond					0.00000	101.54839				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN860 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN861 On 29/10/2025 Spot Bond					0.00000	101.16026				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN862 On 25/04/2042 Spot Bond					0.00000	113.22366				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN863 On 31/07/2026 Spot Bond					0.00000	105.60464				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.32393				0.00	0	
Total ASN864 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.32393				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.28732				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.20442				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.20442				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	99.67762				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.02340				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.05519				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.05467				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.12563				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.33698				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.50582				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	99.81714				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	100.18969				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			11.25500	109.41367	11.25500	104.87645				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN900 On 20/06/2027 Spot Bond					0.00000	100.05415				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN902 On 31/01/2030 Spot Bond					0.00000	101.09427				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN903 On 20/06/2026 Spot Bond					0.00000	100.04776				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN910 On 31/07/2027 Spot Bond					0.00000	100.62169				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN913 On 31/08/2027 Spot Bond					0.00000	100.63349				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	100.62169				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	100.60989				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	100.61579				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	100.62464				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN92(On 31/08/2027 Spot Bond					0.00000	100.61579				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92(On 31/08/2027 Spot Bond					0.00000	100.62464				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	100.05805				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	100.05968				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93(On 20/12/2025 Spot Bond					0.00000	100.05240				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93(On 06/02/2023 Spot Bond					0.00000	101.47433				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	100.08005				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	100.05658				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93(On 31/01/2030 Spot Bond					0.00000	101.21703				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	100.05316				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	100.05121				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94(On 20/12/2025 Spot Bond					0.00000	100.04928				0.00	48,060,000	24,030,000
Total ASN943 SPOT										0.00	48,060,000	24,030,000

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 ASN943										0.00	48,060,000	24,030,000
ASN94 On 20/12/2027 Spot Bond					0.00000	100.05921				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94 On 20/06/2027 Spot Bond					0.00000	100.04797				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95 On 20/06/2027 Spot Bond					0.00000	100.04837				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95 On 31/08/2027 Spot Bond					0.00000	100.60989				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95 On 31/07/2027 Spot Bond					0.00000	101.19841				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95 On 20/12/2027 Spot Bond					0.00000	100.05579				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95 On 20/12/2025 Spot Bond					0.00000	100.04970				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95 On 20/12/2024 Spot Bond					0.00000	100.04685				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96 On 30/09/2027 Spot Bond					0.00000	99.69354				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96 On 07/12/2027 Spot Bond					0.00000	67.06652				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.77495				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.26500	100.32980	7.26500	100.31013				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.44045				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	101.33266				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.50256				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.83504				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.62186				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.77673				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	103.19562				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	99.03012				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	99.66197				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	99.84607				0.00	0	706,116,90
Total BAYA79 SPOT										0.00	0	706,116,90
Total For BAYA79										0.00	0	706,116,90
BAYA8 On 30/06/2023 Spot Bond					0.00000	99.09974				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.77549				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	99.61368				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	99.73031				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.86422				0.00	0	100,000,00
Total BAYA88 SPOT										0.00	0	100,000,00
Total For BAYA88										0.00	0	100,000,00
BAYA89 On 30/06/2024 Spot Bond					0.00000	98.01632				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	99.74547				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	99.63844				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	99.63000				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	99.63792				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.51752				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	99.64125				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	98.82797				0.00	0	
Total BAYA96 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	99.61481				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	99.61391				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	99.62527				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	99.57439				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	99.74872				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.56688				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	99.57475				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	99.57814				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	99.57439				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	99.57475				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	99.55902				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	97.32656				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.07450				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.08604				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.00910				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.89718				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.89268				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	77.85968				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX42 On 31/01/2023 Spot Bond					0.00000	100.21529				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			500,000,000,000,000.00	95,000,000,000	60,000,000,000	
Total BDX44 SPOT									10,000,000,000,000.00	95,000,000,000	60,000,000,000	
Total For BDX44									10,000,000,000,000.00	95,000,000,000	60,000,000,000	
BDX45 On 03/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			770,000,000,000,000.00	37,700,000,000	30,000,000,000	
Total BDX45 SPOT									7,000,000,000,000.00	37,700,000,000	30,000,000,000	
Total For BDX45									7,000,000,000,000.00	37,700,000,000	30,000,000,000	
BDX46 On 04/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			290,000,000,000,000.00	102,900,000,000	95,000,000,000	
Total BDX46 SPOT									10,000,000,000,000.00	102,900,000,000	95,000,000,000	
Total For BDX46									10,000,000,000,000.00	102,900,000,000	95,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BDX47 On 03/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			370,000,000,000.00	33,700,000,000	30,000,000,000
Total BDX47 SPOT									'0,000,000,000,000.00	33,700,000,000	30,000,000,000
Total For BDX47									'0,000,000,000,000.00	33,700,000,000	30,000,000,000
BGL17 On 14/08/2024 Spot Bond					0.00000	103.78189			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.71720			0.00	0	
Total BGL19 SPOT									0.00	0	
Total For BGL19									0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.15662			0.00	0	
Total BID10 SPOT									0.00	0	
Total For BID10									0.00	0	
BID11 On 15/11/2023 Spot Bond			8.34000	102.05696	8.34000	102.03393			0.00	0	
Total BID11 SPOT									0.00	0	
Total For BID11									0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.60356			0.00	0	
Total BID13 SPOT									0.00	0	
Total For BID13									0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.44807			0.00	0	
Total BID15 SPOT									0.00	0	
Total For BID15									0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	99.86821			0.00	0	
Total BID16 SPOT									0.00	0	
Total For BID16									0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	99.86518			0.00	0	
Total BID17 SPOT									0.00	0	
Total For BID17									0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.24967			0.00	0	
Total BNPP01 SPOT									0.00	0	
Total For BNPP01									0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.74449			0.00	0	
Total BNPP02 SPOT									0.00	0	
Total For BNPP02									0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.16700			0.00	0	
Total BNPP04 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	95.36400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	67.58100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	49.17500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.74276				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.56043				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.60917				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.73546				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	101.63752				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.01878				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.69646				0.00	0	2,000,000,00
Total BPPF32 SPOT										0.00	0	2,000,000,00
Total For BPPF32										0.00	0	2,000,000,00
BPPF3: On 10/05/2023 Spot Bond					0.00000	100.90322				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF34 On 03/07/2023 Spot Bond					0.00000	100.76749				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF35 On 11/01/2024 Spot Bond					0.00000	100.75822				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BWZJ23 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	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	99.83095				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	101.26079				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	99.63317				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	99.64109				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.94925				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.89917				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.57837				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.60500	101.91224	8.60500	101.87727				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT02 On 12/06/2024 Spot Bond			8.90500	104.00165	8.90500	103.97676				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.45500	106.37269	9.45500	106.34554				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	103.19412				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.40428				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.72643				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.76160				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.66912				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.74896				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	99.75842				0.00	0	100,000,00
Total CGR52 SPOT										0.00	0	100,000,00
Total For CGR52										0.00	0	100,000,00
CLN315 On 20/03/2023 Spot Bond			4.77000	103.85175	4.77000	102.81400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.67600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.98709				0.00	0	
Total CLN345 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			9.35500	104.07886	9.35500	104.05257				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 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	
CLN36 On 20/03/2024 Spot Bond			8.70700	108.25899	8.70700	106.67400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.22095				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	102.49882				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.09500	102.08821	11.09500	102.05775				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	112.07200	6.50000	105.69800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.89100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.46500	156.34109	6.46500	156.30930				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.57500	149.94855	8.57500	149.90978				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.00000	104.68252	9.00000	104.65707				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.70827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.76977				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	101.42861				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN516 On 15/03/2025 Spot Bond			100.00000		0.00000	100.18385				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond			100.00000		0.00000	101.15302				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	99.72391				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.24788				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.59310				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond			100.00000		0.00000	100.30279				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN526 On 24/04/2023 Spot Bond					0.00000	101.50068				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.35458				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN527 On 21/02/2024 Spot Bond					0.00000	101.28220				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	100.06888				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.24788				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.05104				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.51038				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.33500	104.46095	10.33500	104.43236				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	101.14104				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.27280				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.68930				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	153.56200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.66962				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.80500	103.99841	9.80500	103.97137				0.00	0	
Total CLN546 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.85500	102.76153	9.85500	102.73422				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.94500	101.65748	9.94500	101.63022				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	317.94154				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.82424				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.80224				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.59448				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.82398				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	133.77700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.89924				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.30500	100.80971	10.30500	100.74620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.80500	102.00365	9.80500	101.97668				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.17561				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.70425				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.01997				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.43249				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.86038				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.03500	100.97408	10.03500	100.94677				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.83314				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.86372				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.18036				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.05409				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN578 On 18/04/2026 Spot Bond					0.00000	101.46591				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	99.69817				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.90691				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.02583				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	101.47941				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.78275				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.15848				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	103.63282				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.01645				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.80183				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.85584				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.88500	155.03141	4.88500	124.42990				0.00	0	
Total CLN592 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.89022				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	102.05457				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.58693				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.27500	9.27500	9.27500	100.49666				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.83730				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.23977				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.01645				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.01645				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.72900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.86000	8.86000	8.86000	103.11528				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.91601				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	100.10356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	104.31843				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.52759				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.61800				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.43500	101.30801	9.43500	101.28267				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	101.27439				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.46853				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.37543				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.72610				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	97.45300				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN617 On 20/12/2024 Spot Bond					0.00000	101.49232				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.58594				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.15441				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	101.58085				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	98.61900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.28857				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.65000	103.78220	7.65000	103.76060				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.71779				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	99.70865				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.81000	62.58191	12.81000	82.37947				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	100.88762				0.00	0	
Total CLN629 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.50500	100.94737	10.50500	100.91929				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.71527				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	100.84673				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.98887				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.92797				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.02361				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.61815				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.71276				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	100.78142				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.76305				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	101.39821				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.62066				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.01550				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.31694				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.01558				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.82757				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.54487				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.71276				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.71276				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	98.82500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.05488				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	102.33665				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN658 On 20/06/2025 Spot Bond					0.00000	100.48762				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	101.31800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	101.02900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	122.42800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	147.08800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.66657				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.11288				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.82334				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	102.96920				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.12346				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.61961				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.77142				0.00	0	
Total CLN671 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.45647	159.51800	5.45647	129.61312				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.45647	159.51800	5.45647	129.61396				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
CLN674 On 19/08/2025 Spot Bond					0.00000	100.78399				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.81748				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.02402				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.59316				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	102.57999				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.35728				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.02351				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.02395				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.98908				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.02662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.02641				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	102.34018				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	99.89482				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.02462				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.93423				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.51245				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.01304				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.24850				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.51371				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	86.83596				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.11025				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.06990				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.83422				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.86488				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.02391				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	84.41019				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	84.65140				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.21817				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.72493				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.02401				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.02401				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.02401				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	83.45582				0.00	0	
Total CLN717 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.22769				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	82.45984				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	82.78006				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.48172				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	83.48539				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.02277				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.02277				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.02277				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.02302				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.02302				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.02302				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	85.96614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.99636				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.62989				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.02438				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.23038				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.70711				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.28993				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.52102				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	113.70600				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	95.43937				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.70437				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	102.26278				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN743 On 31/01/2030 Spot Bond					0.00000	103.93248				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	97.50700				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.50859				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.62929				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	100.02456				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.27766				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.24113				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.73894				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.88418				0.00	0	
Total CLN754 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	101.32098				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.02224				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.87612				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	101.26450				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	95.14989				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.88418				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.97404				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	106.41538				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	102.28925				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.77309				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	89.38099				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.64445				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.31517				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	120.62296				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.58032				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN777 On 31/08/2026 Spot Bond					0.00000	100.66296				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.14366				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.15071				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	103.58735				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.18598				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	101.20150				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	102.13368				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.02232				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	102.13368				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	108.91623				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	108.74890				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.28484				0.00	0	
Total CLN790 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.44700				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.28484				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.22473				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.28484				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	102.13374				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.28484				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.28499				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.29160				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.29160				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.61276				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.72305				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.15495				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.56086				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.29877				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.61585				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.20009				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.02298				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			9.11000	97.35038	9.11000	97.32656				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.02300				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.51901				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	101.28484				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.28506				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN817 On 31/01/2027 Spot Bond					0.00000	101.29877				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.14368				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.28484				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.28506				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	102.13374				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.28506				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	101.28506				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	101.28473				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	101.28506				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	89.71323				0.00	0	
Total CLN828 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.28484				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	105.57442				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.50751				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.28473				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.33500	9.33500	9.33500	102.98004				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.60974				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.60988				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.60989				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.60979				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	102.13374				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.04800				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	102.02603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	96.66600				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	96.03100				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	96.15300				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.36924				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.90930				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.93213				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	102.13374				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	102.13374				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	102.13338				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	101.37673				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	99.81889				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN852 On 20/07/2027 Spot Bond					0.00000	100.04837				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.05058				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.05388				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	100.05493				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	99.97251				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	101.92502				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond			100.00000		0.00000	85.53106				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.28506				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.05100				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.04784				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.32496				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	115.17631				0.00	0	
Total CLN864 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.27000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	103.84800				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	101.43281				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	88.35970				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.11560				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	101.12958				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.12253				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	84.85238				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	100.60974				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.04916				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	101.61871				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.61871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	101.14543				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	101.11263				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.83730				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.82637				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	86.46331				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.10839				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	85.22852				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	84.02047				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	84.02047				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	83.84153				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	83.99060				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN888 On 15/09/2027 Spot Bond			5.71000	5.71000	5.71000	122.97291				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.05369				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	100.05095				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	101.28506				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	100.04939				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	100.60974				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	101.98050				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	101.67514				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.02761				0.00	0	
Total CLN899 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN899										0.00	0	
CLN90 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.53555				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90 On 20/12/2027 Spot Bond			11.38000	11.38000	11.38000	102.75145				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	101.63700				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN90 On 20/12/2027 Spot Bond			10.89000	10.89000	10.89000	101.24357				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN90 On 15/09/2029 Spot Bond					0.00000	100.20498				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN90 On 20/12/2029 Spot Bond					0.00000	100.05699				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	100.05332				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	100.06721				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	100.35800				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	99.17800				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN91 On 20/06/2024 Spot Bond					0.00000	100.19456				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.97000	101.55325	9.97000	101.52670				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.09500	101.05116	11.09500	101.02119				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.06000	99.22355	11.06000	99.19421				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.43500	101.89475	9.43500	101.86909				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.86500	92.24348	12.86500	92.21189				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.45500	92.53031	11.45500	92.50200				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.62963				0.00	0	
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	101.31088				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.48799				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.81315				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.19328				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	100.62653				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DTF001 On 28/06/2023 Spot Bond					0.00000	99.95245				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	99.86966				0.00	0	2,000,000.00
Total DTF002 SPOT										0.00	0	2,000,000.00
Total For DTF002										0.00	0	2,000,000.00
DTF003 On 14/09/2023 Spot Bond					0.00000	100.18218				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.18550				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.10000	103.66906	7.10000	103.64915				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	88.92112	100.00000	88.71528				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	88.92112	100.00000	88.71528				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.52000	103.50181	9.52000	103.47565				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	103.31952	9.69000	103.29296				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.31952	9.69000	103.29296				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	100.39326	10.40500	100.36558				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.43500	97.66926	11.43500	97.63975				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	103.45892	10.10000	103.43122				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.45892	10.10000	103.43122				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF24 On 23/10/2024 Spot Bond					0.00000	100.42538				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.84757				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	99.57931				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.87382				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.18464				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	99.49121				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.82129				0.00	13,500,000,000	13,500,000,00
Total DVFB26 SPOT										0.00	13,500,000,000	13,500,000,00
Total For DVFB26										0.00	13,500,000,000	13,500,000,00
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.03792				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.86897				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.07874				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.41474				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.03832				0.00	0	
Total DVFB31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.83880				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.19596				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.91000	103.90285	8.91000	103.87783				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.81000	115.53670	5.81000	115.51491				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.48000	102.76472	5.48000	102.74650			274,000,000,000,000.00	50,000,000,000	100,000,000,00	
Total EL037 SPOT									*4,000,000,000,000.00	50,000,000,000	100,000,000,00	
Total For EL037									*4,000,000,000,000.00	50,000,000,000	100,000,000,00	
EL037/I On 31/01/2037 Spot Bond			2.25000	149.31050	2.25000	149.29687				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.05000	153.13617	5.05000	153.11045				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.01500	137.85982	5.01500	137.83675				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.02000	134.00387	5.02000	133.98175				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.63000	117.31343	5.63000	117.29197				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.45000	105.35897	5.45000	105.34037				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	149.31050	2.25000	149.29687				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	167.93722				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	165.21198				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	154.66509				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	128.50573				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	127.62270				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	124.30494				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	115.56167				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	111.20658				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	112.97172				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	93.53842				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	100.63346				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN017 On 08/03/2023 Spot Bond					0.00000	100.25669				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	103.08747				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.57475				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	101.40712				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.51500	100.75790	10.51500	100.72938				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	93.41647				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.48500	12.48500	12.48500	97.30218				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	99.54683				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	104.52958				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	101.00913				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	97.29674				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	89.98598				0.00	0	
Total EMM09P SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM09P										0.00	0	
EPF01€ On 04/06/2023 Spot Bond					0.00000	100.68946				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.35928				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01€ On 13/12/2025 Spot Bond					0.00000	100.22586				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.50891				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02€ On 28/05/2024 Spot Bond					0.00000	100.60726				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02€ On 07/09/2026 Spot Bond					0.00000	100.37326				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02€ On 14/03/2025 Spot Bond					0.00000	100.20087				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF02€ On 12/09/2025 Spot Bond					0.00000	100.24103				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF02€ On 10/11/2025 Spot Bond					0.00000	100.86015				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.19132				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	100.81469				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.83160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	101.66995				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	101.06213				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	101.12493				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	99.99978				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	101.59198				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 12/11/2024 Spot Bond					0.00000	100.92302				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT010 On 11/11/2023 Spot Bond					0.00000	100.76846				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT011 On 11/11/2025 Spot Bond					0.00000	100.81076				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT012 On 11/11/2027 Spot Bond					0.00000	100.82521				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	100.73577				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	100.76435				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3C On 17/05/2025 Spot Bond					0.00000	100.74997				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.77855				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.75025				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.75951				0.00	0	
Total ERS29 SPOT										0.00	0	
Total For ERS29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.74540				0.00	0	
Total ERS30 SPOT										0.00	0	
Total For ERS30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.60000	104.28345	7.60000	104.26188			368,600,000,000.00	48,500,000,000	97,000,000,000	
Total ES23 SPOT									368,600,000,000.00	48,500,000,000	97,000,000,000	
Total For ES23									368,600,000,000.00	48,500,000,000	97,000,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.05919	10.00000	104.03095			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	97.12671	9.52500	97.10189			0.00	0	2,749,781,200	
Total ES26 SPOT									0.00	0	2,749,781,200	
Total For ES26									0.00	0	2,749,781,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.74971	7.85000	101.72819			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			12.13000	74.64638	12.11000	74.71718			9,704,000,000,000.00	800,000,000	974,902,500	
Total ES33 SPOT									9,704,000,000,000.00	800,000,000	974,902,500	
Total For ES33									9,704,000,000,000.00	800,000,000	974,902,500	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.03399	7.50000	102.01324			0.00	0		
Total ES33/R209 SPOT									0.00	0		
Total For ES33/R209									0.00	0		
ES42 On 25/04/2042 Spot Bond			12.37500	73.10802	12.34500	73.25126			0.00	0	4,182,671,100	
Total ES42 SPOT									0.00	0	4,182,671,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES42										0.00	0	4,182,671,10
ES42/R On 25/04/2042 Spot Bond			8.50000	101.35842	8.50000	101.33524				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	98.56017				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	92.81199				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.24285				0.00	1,200,000	300,00
Total EXX05 SPOT										0.00	1,200,000	300,00
Total For EXX05										0.00	1,200,000	300,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.77813				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.12493				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.29406				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.62641				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.11368				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.71390				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.60551				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.63807				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	100.64622				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.42418				0.00	664,400,000	471,100,000
Total FRB24 SPOT										0.00	664,400,000	471,100,000
Total For FRB24										0.00	664,400,000	471,100,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.65301				0.00	4,000,000	16,691,000,000
Total FRB25 SPOT										0.00	4,000,000	16,691,000,000
Total For FRB25										0.00	4,000,000	16,691,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.50130				0.00	2,000,000,000	1,000,000,000
Total FRB26 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRB26										0.00	2,000,000,000	1,000,000,000
FRB27 On 03/06/2026 Spot Bond			9.18500	103.46033	9.18500	103.43481				0.00	0	320,000,000
Total FRB27 SPOT										0.00	0	320,000,000
Total For FRB27										0.00	0	320,000,000
FRB28 On 02/12/2025 Spot Bond					0.00000	104.25889				0.00	0	240,000,000
Total FRB28 SPOT										0.00	0	240,000,000
Total For FRB28										0.00	0	240,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	103.10086				0.00	0	8,600,000,000
Total FRB29 SPOT										0.00	0	8,600,000,000
Total For FRB29										0.00	0	8,600,000,000
FRB30 On 19/04/2026 Spot Bond			9.10500	98.76424	9.10500	98.74009				0.00	0	120,000,000
Total FRB30 SPOT										0.00	0	120,000,000
Total For FRB30										0.00	0	120,000,000
FRB31 On 24/11/2026 Spot Bond					0.00000	101.28999				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.97229				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB33 On 29/09/2029 Spot Bond					0.00000	102.00709				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	100.57466				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.77000	322.89463	4.77000	322.84299				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	164.92619				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.71000	211.81744	4.71000	211.78389				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	112.47162				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.51500	5.51500	5.51500	225.75278			1,378,750,000,000.00	250,000,000	125,000,000	
Total FRBI33 SPOT									1,378,750,000,000.00	250,000,000	125,000,000	
Total For FRBI33									1,378,750,000,000.00	250,000,000	125,000,000	
FRBI46 On 31/03/2046 Spot Bond			5.62500	96.44603	5.62500	96.42842			0.00	0		
Total FRBI46 SPOT									0.00	0		
Total For FRBI46									0.00	0		
FRBI50 On 31/12/2050 Spot Bond			5.53000	96.70470	5.53000	96.68743			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	85.47933			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	84.60010			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	160.74632			0.00	0		
Total FRC169 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.79948				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.66894				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.20246				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			10.08400	10.08400	10.08400	103.67493				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.05177				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	123.40866				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.08230				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.38000	6.38000	6.38000	121.17147				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 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 FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.80523				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.81553				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.30188				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.89200				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.32141				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.62187				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.50206				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.60282				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.43393				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.04663				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.05099				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31: On 20/06/2024 Spot Bond					0.00000	100.05435				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.26913				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.18710				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.16911				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.05056				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.05409				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.14369				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.05115				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.74984				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: 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	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.92453				0.00	0	
Total FRC329 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC329										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	100.85179				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.09747				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	100.58285				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	100.85673				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.06102				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.02389				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.05664				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	103.10950				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.47059				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.25779				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.20809				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.58053				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.41587				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.39402				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	101.30817				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.27477				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.28513				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	101.29383				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.18900				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	101.86860				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.04841				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.03955				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC365 On 31/08/2024 Spot Bond					0.00000	101.34054				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	92.23430				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	100.60769				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	91.03764				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	91.18989				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.40069				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	101.39596				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	92.59056				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.46578				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	89.38729				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	89.23504				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.04765				0.00	0	
Total FRC378 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	99.97150				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.05173				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	100.72776				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.72776				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.70599				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.70599				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.65250				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.28510				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.43853				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	101.85287				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.96768				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	102.23347				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.28507				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.38070				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			14.37500	14.37500	14.37500	100.27673				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.46167				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.56253				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	101.64063				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			10.72000	10.72000	10.72000	103.72188				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.06564				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	100.93888				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			13.07500	13.07500	13.07500	100.84267				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			10.71500	10.71500	10.71500	105.93174				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC406 On 06/07/2027 Spot Bond					0.00000	102.10049				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC407 On 13/10/2026 Spot Bond					0.00000	101.76508				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	99.96936				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC409 On 23/09/2025 Spot Bond			11.26500	11.26500	11.26500	102.46818				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC410 On 30/04/2027 Spot Bond					0.00000	101.28510				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC411 On 30/04/2025 Spot Bond					0.00000	101.38313				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC412 On 31/05/2027 Spot Bond					0.00000	100.66289				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC413 On 30/04/2029 Spot Bond					0.00000	101.43516				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC414 On 31/05/2027 Spot Bond					0.00000	100.69710				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC415 On 31/05/2025 Spot Bond					0.00000	100.63977				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC416 On 20/06/2027 Spot Bond					0.00000	103.40950				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC417 On 30/04/2025 Spot Bond					0.00000	101.38300				0.00	0	
Total FRC417 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	100.66056				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	101.42425				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	101.28511				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	102.51528				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	102.56231				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	102.56231				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	100.62208				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	101.28501				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	102.14030				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	102.25372				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 21/06/2027 Spot Bond					0.00000	100.02665				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	101.28517				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	101.37811				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	100.60998				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	101.28504				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	100.60998				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	100.63950				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43(On 20/11/2026 Spot Bond					0.00000	100.62660				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43(On 21/06/2027 Spot Bond					0.00000	100.05283				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43(On 31/01/2030 Spot Bond			9.60500	9.60500	9.60500	105.89455				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	100.18524				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	100.18467				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44(On 31/07/2025 Spot Bond					0.00000	101.39076				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC44 On 31/08/2027 Spot Bond					0.00000	100.61588				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.61588				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44 On 20/12/2027 Spot Bond					0.00000	100.05474				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44 On 23/09/2026 Spot Bond					0.00000	99.97243				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44 On 28/10/2023 Spot Bond					0.00000	101.24096				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.60998				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44 On 15/03/2028 Spot Bond					0.00000	100.20263				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,500,000.00
Total FRC448 SPOT										0.00	0	3,500,000.00
Total For FRC448										0.00	0	3,500,000.00
FRC44 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,500,000.00
Total FRC449 SPOT										0.00	0	3,500,000.00
Total For FRC449										0.00	0	3,500,000.00
FRI33 On 28/02/2033 Spot Bond			5.16000	108.23942	5.16000	108.22090				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.33000	117.44280	5.33000	117.42245				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.52894				0.00	0	
Total FRJ23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.23654				0.00	0	5,000,000,00
Total FRJ24 SPOT										0.00	0	5,000,000,00
Total For FRJ24										0.00	0	5,000,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.09862				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.92285				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.38564				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.28659				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.93601				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.40589				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.26508				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	99.99981				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.86800	4.86800	4.86800	104.31090				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.30000	5.30000	5.30000	117.84000				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	100.94378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			5.44000	115.92695	5.44000	115.90650				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.53000	225.49722	5.53000	225.45657			995,400,000,000.00	180,000,000	90,000,000	
Total FRS109 SPOT										995,400,000,000.00	180,000,000	90,000,000
Total For FRS109										995,400,000,000.00	180,000,000	90,000,000
FRS109 On 31/01/2038 Spot Bond			5.58000	114.03151	5.58000	114.01099			0.00	0	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.53000	5.53000	5.53000	225.45657			2,875,600,000,000.00	520,000,000	320,000,000	
Total FRS112 SPOT										2,875,600,000,000.00	520,000,000	320,000,000
Total For FRS112										2,875,600,000,000.00	520,000,000	320,000,000
FRS112 On 31/01/2025 Spot Bond			4.96500	161.09566	4.96500	161.06930			0.00	0	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	115.00732	3.70500	114.99234			0.00	0	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.38000	116.75086	5.38000	116.73046			0.00	0	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.65000	223.14446	5.65000	223.10351			0.00	0	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.70000	222.17276	5.70000	222.13171			0.00	0	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.14500	163.77201	4.14500	163.74877			0.00	0	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.73000	221.59217	5.73000	221.55105			0.00	0	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS124 On 31/01/2038 Spot Bond			5.58000	114.03151	5.58000	114.01099				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.15000	207.40374	5.15000	207.36843				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.33000	104.49125	6.33000	104.47037				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.36000	205.33458	5.36000	205.29847				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.42000	204.74775	5.42000	204.71145				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.24000	211.99381	6.24000	211.95160				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.28000	105.09641	6.28000	105.07555				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.58000	5.58000	5.58000	114.01099				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.56000	114.30000	5.56000	114.27949				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.23000	206.61267	5.23000	206.57706				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			6.01000	216.25967	6.01000	216.21793				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.36000	205.33458	5.36000	205.29847				0.00	0	
Total FRS142 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.36000	205.33458	5.36000	205.29847				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.76100	211.30034	4.76100	211.26659				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.91500	161.25727	4.91500	161.23109				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.71000	201.93857	5.71000	201.90119				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.75000	201.55460	5.75000	201.51707				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.88500	161.35433	4.88500	161.32826				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.22500	206.66201	5.22500	206.62642				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	201.42115				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	101.51733				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.09735				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	102.08008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	178.26588				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	138.43239				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	188.42949				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	233.11240				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.88545				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.97710				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.80746				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.59646				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.54108				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.68442				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.04366				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.02389				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.83165				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	126.40085				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.40814				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	106.82365				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	72.52781				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.44582				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	114.03262				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	102.03375				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	100.06588				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.46920				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	113.84959				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	99.80894				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.63509				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	102.11296				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	115.99009				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	102.12438				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS270 On 31/03/2032 Spot Bond					0.00000	102.11523				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS276 On 30/09/2024 Spot Bond					0.00000	102.51002				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS276 On 21/09/2024 Spot Bond					0.00000	100.02934				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	102.14556				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS280 On 30/09/2024 Spot Bond					0.00000	102.20835				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS280 On 28/02/2031 Spot Bond			10.36000	10.36000	10.36000	98.32403				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS280 On 28/02/2031 Spot Bond			10.36000	10.36000	10.36000	98.32403				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS280 On 25/10/2026 Spot Bond					0.00000	101.25688				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS280 On 13/11/2023 Spot Bond					0.00000	97.73677				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS280 On 31/01/2030 Spot Bond			11.53400	11.53400	11.53400	93.53744				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS290 On 12/02/2024 Spot Bond					0.00000	95.51526				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS290 On 20/01/2023 Spot Bond					0.00000	92.49492				0.00	0	
Total FRS292 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	97.42829				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	104.34145				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	105.13663				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.76460				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	101.76438				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	101.28511				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.24722				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	109.51869				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	103.35338				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	100.02599				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	105.56904				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	101.07492				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	100.29135				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS314 On 07/12/2023 Spot Bond			4.41000	4.41000	4.41000	323.91899				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.79000	325.82854	3.79000	325.78503				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS43 On 07/12/2023 Spot Bond			4.15000	4.15000	4.15000	324.69950				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.01622				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.28000	107.59219	5.28000	107.57368				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.02000	65.77315	5.02000	110.49854				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	164.11247				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	163.18868				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	321.53533				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	102.43043				0.00	0	3,400,000,00
Total FRX23 SPOT										0.00	0	3,400,000,00
Total For FRX23										0.00	0	3,400,000,00
FRX24 On 10/12/2024 Spot Bond			8.64500	104.10581	8.64500	104.08160				0.00	0	5,900,000,00
Total FRX24 SPOT										0.00	0	5,900,000,00
Total For FRX24										0.00	0	5,900,000,00
FRX25 On 26/07/2025 Spot Bond			8.82500	106.06071	8.82500	106.03582				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.06000	103.51990	9.06000	103.49471				0.00	0	37,954,00
Total FRX26 SPOT										0.00	0	37,954,00
Total For FRX26										0.00	0	37,954,00
FRX27 On 07/03/2027 Spot Bond			9.10500	106.70566	9.10500	106.67941				0.00	0	
Total FRX27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.88500	105.09789	9.88500	105.07034				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.28000	101.19438	10.28000	101.16682				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.42500	98.17232	10.42500	98.14521				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.58500	102.01598	10.58500	101.98708				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.74500	72.12531	11.74500	72.10269				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.72222				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.59350				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.57245				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.58673				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.59093				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.25225				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.27798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.32819				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.93211				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.63820				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.66148				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.82117				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.79000	115.24058	4.79000	115.22208				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.45889				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.47900	103.13489	8.47900	103.11136				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.97300				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.61500	104.74260	7.61500	104.72109				0.00	0	260,000.00
Total GRT21 SPOT										0.00	0	260,000.00
Total For GRT21										0.00	0	260,000.00
GRT23 On 16/10/2024 Spot Bond					0.00000	102.17922				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT24 On 09/03/2023 Spot Bond					0.00000	100.38364				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.08904				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.74852				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.88108				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.26823				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.77961				0.00	180,000,000	90,000,000
Total GRT30 SPOT										0.00	180,000,000	90,000,000
Total For GRT30										0.00	180,000,000	90,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	100.56187				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.42164				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.75359				0.00	0	50,000,000
Total GRT33 SPOT										0.00	0	50,000,000
Total For GRT33										0.00	0	50,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	102.23473				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.90607				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.72293				0.00	0	
Total GRT38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.08461				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.82957				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.10146				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.34718				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.73467				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.58890				0.00	0	180,000,00
Total GRT48 SPOT										0.00	0	180,000,00
Total For GRT48										0.00	0	180,000,00
GRT49 On 10/06/2025 Spot Bond					0.00000	100.23118				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.20232				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.18865				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.19711				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.80218				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.58496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.80475				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	100.90717				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T1€ On 20/01/2023 Spot Bond					0.00000	100.90043				0.00	0	
Total H12T16 SPOT										0.00	0	
Total For H12T16										0.00	0	
H12T1€ On 31/03/2027 Spot Bond					0.00000	102.13374				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T2C On 04/04/2023 Spot Bond					0.00000	101.58918				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	101.61840				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	101.05900				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T2€ On 30/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,500,000,0€
Total H12T26 SPOT										0.00	0	12,500,000,0€
Total For H12T26										0.00	0	12,500,000,0€
H12T3 On 19/03/2025 Spot Bond					0.00000	100.01314				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	100.50455				0.00	0	
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.88527				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB09 On 29/03/2025 Spot Bond					0.00000	99.86294				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.28976				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.23130				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.35686				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.86483				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.88355				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.07000	322.00459	5.07000	321.95052				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	322.44431				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.62500	101.92195	10.62500	101.89328			143,437,500,000,000.00	13,500,000,000	13,500,000,000	
Total HWAY30 SPOT									13,437,500,000,000.00	13,500,000,000	13,500,000,000	
Total For HWAY30									13,437,500,000,000.00	13,500,000,000	13,500,000,000	
HWAY3 On 28/02/2033 Spot Bond			5.31000	76.86988	5.31000	109.48086			0.00	0	0	
Total HWAY33 SPOT									0.00	0	0	
Total For HWAY33									0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			11.92500	87.03870	11.92500	87.01131			15,739,854,007,500.00	1,319,903,900	5,708,455,100	
Total HWAY34 SPOT									15,739,854,007,500.00	1,319,903,900	5,708,455,100	
Total For HWAY34									15,739,854,007,500.00	1,319,903,900	5,708,455,100	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.73979	100.00000	12.71175			0.00	0	0	
Total HWAY34/R208 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.99000	86.03519	11.99000	86.00797		34,480,842,000,000.00	2,875,800,000	7,465,800,00	
Total HWAY35 SPOT								14,480,842,000,000.00	2,875,800,000	7,465,800,00	
Total For HWAY35								14,480,842,000,000.00	2,875,800,000	7,465,800,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.73567	100.00000	12.70764		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	166.03405	3.46500	166.01349		167,500,082,672,000.00	336,940,860,800	648,682,121,80	
Total I2025 SPOT								17,500,082,672,000.00	336,940,860,800	648,682,121,80	
Total For I2025								17,500,082,672,000.00	336,940,860,800	648,682,121,80	
I2029 On 31/03/2029 Spot Bond			4.32000	118.25313	4.32000	118.23565		64,408,698,720,000.00	14,909,421,000	138,949,338,90	
Total I2029 SPOT								14,408,698,720,000.00	14,909,421,000	138,949,338,90	
Total For I2029								14,408,698,720,000.00	14,909,421,000	138,949,338,90	
I2033 On 28/02/2033 Spot Bond			4.63000	113.44807	4.66000	113.12793		450,849,380,806,000.00	97,375,676,200	403,908,525,00	
Total I2033 SPOT								10,849,380,806,000.00	97,375,676,200	403,908,525,00	
Total For I2033								10,849,380,806,000.00	97,375,676,200	403,908,525,00	
I2038 On 31/01/2038 Spot Bond			4.68000	126.90016	4.68000	126.88035		13,505,017,032,000.00	2,885,687,400	487,569,226,20	
Total I2038 SPOT								13,505,017,032,000.00	2,885,687,400	487,569,226,20	
Total For I2038								13,505,017,032,000.00	2,885,687,400	487,569,226,20	
I2046 On 31/03/2046 Spot Bond			4.65000	112.28903	4.72500	110.93772		19,569,412,470,000.00	4,208,475,800	474,503,089,70	
Total I2046 SPOT								19,569,412,470,000.00	4,208,475,800	474,503,089,70	
Total For I2046								19,569,412,470,000.00	4,208,475,800	474,503,089,70	
I2050 On 31/12/2050 Spot Bond			4.67000	112.28476	4.68000	112.06727		78,327,856,134,000.00	16,772,560,200	389,193,702,50	
Total I2050 SPOT								18,327,856,134,000.00	16,772,560,200	389,193,702,50	
Total For I2050								18,327,856,134,000.00	16,772,560,200	389,193,702,50	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.73884		0.00	0		
Total IBG01 SPOT								0.00	0		
Total For IBG01								0.00	0		
IBG02 On 07/02/2027 Spot Bond					0.00000	100.52365		0.00	0		
Total IBG02 SPOT								0.00	0		
Total For IBG02								0.00	0		
IBL109 On 07/12/2023 Spot Bond			4.87000	322.59753	4.87000	322.54507		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	100.79308		0.00	2,350,000,000	2,350,000,00	

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 IBL115 SPOT										0.00	2,350,000,000	2,350,000,000
Total For IBL115										0.00	2,350,000,000	2,350,000,000
IBL124 On 14/02/2024 Spot Bond					0.00000	100.85137				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.78171				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.44002				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.60170				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.66888				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.14789				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.09139				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.57625				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.04721				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.83721				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.59241				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL149 On 25/08/2025 Spot Bond					0.00000	100.60693				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.56577				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	101.19153				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.18443				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.87593				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.76025				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.42157				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.45509				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.84363				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.77205				0.00	0	600,000,0€
Total IBL168 SPOT										0.00	0	600,000,0€
Total For IBL168										0.00	0	600,000,0€
IBL177 On 19/07/2024 Spot Bond					0.00000	101.29534				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.98652				0.00	0	
Total IBL178 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.61598				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.81461				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.16444				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.87364				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.53219				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.93713				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.87711				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.29860				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.95983				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.04877				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.34130				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.33085				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.32039				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.03368				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.12259				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.66275				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	100.42542				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	100.42430				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	100.43171				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	100.41935				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.83796				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.01570				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.01054				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL218 On 28/03/2023 Spot Bond			9.60500	9.60500	9.60500	99.29814				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.52725				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.77938				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.16500	8.16500	8.16500	100.60830				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.92963				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.80548				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.62513				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.81224				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.05813				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.32568				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.22728				0.00	0	
Total IBL229 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.23318				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.02338				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	99.69949				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	99.83546				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	99.83085				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.79247				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.85516				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.49194				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.35684				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.46602				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.80570				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.07889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.12438				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.91208				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	100.36463				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.75481				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	99.97851				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.11500	100.38497	8.11500	100.68744				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.46052				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.92749				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.55549				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.32236				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.22165				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL259 On 15/12/2025 Spot Bond					0.00000	100.17458				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.03000	104.85548	9.03000	104.83032				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.37603				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.64500	100.58706	9.64500	100.56088				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.03500	102.41144	11.03500	102.43246				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.20500	102.41771	10.20500	102.38971				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.03396				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.32815				0.00	600,000,000	300,000,000
Total IDCG15 SPOT										0.00	600,000,000	300,000,000
Total For IDCG15										0.00	600,000,000	300,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.94306				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.91558				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.99877				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.56510				0.00	0	
Total IDCG22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	97.83356				0.00	13,500,000,000	13,500,000,000
Total IDCG23 SPOT										0.00	13,500,000,000	13,500,000,000
Total For IDCG23										0.00	13,500,000,000	13,500,000,000
IFC01 On 10/12/2024 Spot Bond			8.95500	99.89028	8.95500	99.86624				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.73090				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	100.78380				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.77434				0.00	400,000,000	200,000,000
Total INLV06 SPOT										0.00	400,000,000	200,000,000
Total For INLV06										0.00	400,000,000	200,000,000
INLV07 On 09/03/2026 Spot Bond					0.00000	101.97654				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.74711				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.23420				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.48871				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.99989				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	99.85218				0.00	600,000,000	300,000,000
Total INLV12 SPOT										0.00	600,000,000	300,000,000
Total For INLV12										0.00	600,000,000	300,000,000
IPF19 On 22/12/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.94034				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.42571				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.89332				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.90469				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.12065				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.75756				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.79804				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.24105				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.17458				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	100.57406				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.59936				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV019 On 31/03/2028 Spot Bond			6.02000	198.98464	6.02000	198.94616				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.42991				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.92000	199.93203	5.92000	199.89391				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.65970				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.53399				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.58588				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.21189				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.33461				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	99.99457				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.41923				0.00	0	
Total IVC176 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.71149				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.80202				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2024 Spot Bond			7.90000	99.13365	7.90000	99.11255				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.60044				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.34500	102.77088	7.34500	102.75074				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.26654				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.95000	102.00208	7.95000	101.98012				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.27871				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.89000	101.98334	7.89000	101.96154				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.84774				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.36338				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 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 IVC209 SPOT										0.00	0	
Total For IVC209										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	101.99375				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	101.38438				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.19356				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.17026				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	101.39994				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.56500	101.18113	8.56500	101.15783				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.89500	101.51106	5.89500	101.44173				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.87710				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	103.61476				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.16819				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC224 On 19/11/2024 Spot Bond					0.00000	100.61870				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	99.86339				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.50675				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	100.86130				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.70120				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	101.97303				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	101.46954				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.57802				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.25524				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	7,500,000,00
Total IVC236 SPOT										0.00	0	7,500,000,00
Total For IVC236										0.00	0	7,500,000,00
IVZ123 On 19/01/2023 Spot Bond			7.55000	7.55000	7.55000	99.36285				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	99.10682				0.00	0	
Total IVZ127 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ127										0.00	0	
IVZ128 On 02/03/2023 Spot Bond			7.65000	7.65000	7.65000	99.06566				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	98.96292				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	98.92189				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	98.47366				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	100.05481				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.58008				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.26662				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.44934				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	101.67649				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.18876				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.17701				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.17602				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.66044				0.00	16,000,000,000	16,500,000,000
Total KAP022 SPOT										0.00	16,000,000,000	16,500,000,000
Total For KAP022										0.00	16,000,000,000	16,500,000,000
KAP022 On 04/03/2027 Spot Bond					0.00000	100.41242				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	101.51222				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.55689				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	99.86416				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	99.86083				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.64935				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.66131				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.70500	116.36087	9.70500	116.33042				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.77919				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL09 On 28/08/2024 Spot Bond					0.00000	102.67699				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.59182				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.13880				0.00	0	500,000,00
Total LGL11 SPOT										0.00	0	500,000,00
Total For LGL11										0.00	0	500,000,00
LGL12 On 04/10/2027 Spot Bond					0.00000	102.15459				0.00	0	100,000,00
Total LGL12 SPOT										0.00	0	100,000,00
Total For LGL12										0.00	0	100,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	99.88672				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	99.92526				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.63709				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.65386				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.67063				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.04099				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.04915				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.64586				0.00	0	
Total MBF068 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.62606				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.04013				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.58411				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	99.82628				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.54553				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.11395				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.07408				0.00	13,500,000.000	13,500,000.00
Total MBP045 SPOT										0.00	13,500,000.000	13,500,000.00
Total For MBP045										0.00	13,500,000.000	13,500,000.00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.86934				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.08217				0.00	0	4,500,000.00
Total MBP049 SPOT										0.00	0	4,500,000.00
Total For MBP049										0.00	0	4,500,000.00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.28855				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.87168				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	109.43737				0.00	0	10,000.00

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 MMIG04 SPOT										0.00	0	10,000,00
Total For MMIG04										0.00	0	10,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.38953				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.79697				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.13189				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	99.30604	9.60500	99.28044				0.00	0	20,000,00
Total MML02 SPOT										0.00	0	20,000,00
Total For MML02										0.00	0	20,000,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.56705				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.85500	93.56807	9.85500	94.19718				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.82639				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.30500	99.39661	10.30500	99.36903				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.34022				0.00	40,000,000	20,000,00
Total MTN10 SPOT										0.00	40,000,000	20,000,00
Total For MTN10										0.00	40,000,000	20,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	100.91596				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.10559				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN15 On 10/05/2024 Spot Bond					0.00000	101.53047				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.42222				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.59747				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.27614				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.45986				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	100.57258				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.95189				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.55000	99.92141	9.55000	99.89608				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.88494				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.70052				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.27078				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.02332				0.00	0	
Total MTN27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.61107				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.04050				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.48544				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.45618				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.60129				0.00	340,000,000	170,000,000
Total MTN32 SPOT										0.00	340,000,000	170,000,000
Total For MTN32										0.00	340,000,000	170,000,000
MTN33 On 13/09/2029 Spot Bond					0.00000	100.66773				0.00	520,000,000	260,000,000
Total MTN33 SPOT										0.00	520,000,000	260,000,000
Total For MTN33										0.00	520,000,000	260,000,000
MTN35 On 14/11/2027 Spot Bond					0.00000	100.76588				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.78853				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR05 On 22/11/2023 Spot Bond					0.00000	100.64643				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR06 On 22/02/2024 Spot Bond					0.00000	100.86512				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR07 On 22/11/2024 Spot Bond					0.00000	100.63820				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR08 On 22/05/2025 Spot Bond					0.00000	100.63832				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	100.60161				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.55318				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.04439				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.05222				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.05886				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.06495				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.92000	104.57895	8.92000	104.55415				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.48500	104.16320	10.48500	104.13428				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.32580				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.06267				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.20972				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG06 On 29/07/2028 Spot Bond					0.00000	101.05409				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.16892				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.46000	103.99140	8.46000	103.96760				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.66300	104.87934	8.66300	104.85518				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.23500	103.67976	9.23500	103.65405				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.25500	103.80666	9.25500	103.78086				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.43000	108.84113	9.43000	108.81388				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.08300	107.60871	8.08300	107.58515				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.12500	108.04072	9.12500	108.01409				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	103.98222				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.45220				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	76.43956	100.00000	76.28790				0.00	0	
Total NBK26A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.24439				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			9.05000	107.30395	9.05000	107.27771				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			8.40500	104.80932	8.40500	104.78587				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			9.19500	108.04698	9.19500	108.02060				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			8.49000	104.44152	8.49000	104.41792				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31I On 09/11/2023 Spot Bond			8.25000	102.09024	8.25000	102.06745				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.89947				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.28606				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.81884				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	81.72779				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.45207				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.48446				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.82970				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.33568				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.69385				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.23145				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.42381				0.00	0	2,500,000,00
Total NBK50B SPOT										0.00	0	2,500,000,00
Total For NBK50B										0.00	0	2,500,000,00
NBK52I On 21/02/2024 Spot Bond					0.00000	100.92961				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.17010				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.07732				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	101.32869				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	101.13038				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	100.47305				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	

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 24/02/2023 Spot Bond					0.00000	100.55738				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.68188				0.00	5,000,000,000	5,000,000,000
Total NBKB60 SPOT										0.00	5,000,000,000	5,000,000,000
Total For NBKB60										0.00	5,000,000,000	5,000,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.26115				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.32318				0.00	0	600,000,000
Total NBKB62 SPOT										0.00	0	600,000,000
Total For NBKB62										0.00	0	600,000,000
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.85262				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.04804				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	102.97269	10.45000	102.94371				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.04777				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.10500	103.13014	10.10500	103.10206				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.04804				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.04831				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.04884				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.42943				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.42943				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.65350				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.51459				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.10546				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.55076				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.76821				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.68783				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.89723				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	99.85506				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL11 On 19/11/2027 Spot Bond					0.00000	100.71641				0.00	400,000,000	200,000,00
Total NGL11 SPOT										0.00	400,000,000	200,000,00
Total For NGL11										0.00	400,000,000	200,000,00
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.77834				0.00	5,200,000	1,300,00
Total NGLT1B SPOT										0.00	5,200,000	1,300,00
Total For NGLT1B										0.00	5,200,000	1,300,00
NGT10 On 25/03/2024 Spot Bond					0.00000	102.21199				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.15302				0.00	3,206,000,000	7,581,800,00
Total NGT104 SPOT										0.00	3,206,000,000	7,581,800,00
Total For NGT104										0.00	3,206,000,000	7,581,800,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.24350				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.00530				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.87021				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.96087				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.29067				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.44846				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.59522				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	100.37159				0.00	0	
Total NGT112 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.20649				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	100.26211				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.56146				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.89261				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	104.01757				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.78422				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.61828				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	99.97091				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.54588				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	222.13171				0.00	0	
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	211.58084				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	163.50138				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	112.34289				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	116.04335				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	163.15581				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	271.34717	3.45000	271.31342				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	163.81482				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	215.21823				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.52000	213.75669	4.52000	213.72392				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.45000	90.39320	5.45000	115.76987				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.25233				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN02 On 24/07/2023 Spot Bond					0.00000	143.02955				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.96642				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.26580				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.98082				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.59345				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.01247				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	137.13125				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.34885				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.62200				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.60834				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.90776				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	169.07279				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	167.53784				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.24439				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.31694				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.96691				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.02154				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.25243				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.06510				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.57185				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.31003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	102.07863				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.01793				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.20255				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.01793				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.47512				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	95.37520				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.04884				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.01440				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.48500	10.48500	10.48500	101.47890				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	105.77348				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN179 On 15/09/2028 Spot Bond			9.96500	9.96500	9.96500	101.86454				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	102.20162				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	124.89000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	117.02000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	127.44000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	125.32000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	128.40387				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08 On 23/01/2023 Spot Bond					0.00000	101.15777				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF08 On 27/01/2023 Spot Bond					0.00000	101.04072				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NNF08 On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09 On 30/05/2023 Spot Bond					0.00000	100.51387				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.72841				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.91842				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.66830				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.61007				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.62978				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.63788				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.06369				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.64256				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.68641				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.65406				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.80232				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.55282				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.45000	208.65948	5.45000	208.62271				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.21500	105.15609	11.21500	105.12457				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	13.60593	100.00000	13.57565				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.90643				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.89531				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC27 On 12/06/2023 Spot Bond					0.00000	100.41835				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.64506				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.15510				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.87576				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.34462				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.58198				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.85948				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.04504				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.37500	108.01349	8.37500	107.98902				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			8.78000	109.21331	8.78000	109.18739				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.75492				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.38875				0.00	0	
Total OML12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For OML12									0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.37021			0.00	0	
Total OML13 SPOT									0.00	0	
Total For OML13									0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	99.97707			0.00	0	
Total OML14 SPOT									0.00	0	
Total For OML14									0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	101.13322			0.00	0	
Total OML15 SPOT									0.00	0	
Total For OML15									0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	100.25908			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	100.26298			0.00	0	
Total PARS02 SPOT									0.00	0	
Total For PARS02									0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.39506			0.00	0	
Total PEP01 SPOT									0.00	0	
Total For PEP01									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.09901			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.39220			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	101.51385			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	100.60660			0.00	0	
Total PMM56 SPOT									0.00	0	
Total For PMM56									0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.67167			0.00	0	
Total PMM57 SPOT									0.00	0	
Total For PMM57									0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.55986			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			8.72000	105.95374	8.70500	105.98045			812,648,362,536,000.00	1,125,303,711,300	776,633,536,200
Total R186 SPOT									12,648,362,536,000.00	125,303,711,300	776,633,536,200
Total For R186									12,648,362,536,000.00	125,303,711,300	776,633,536,200
R197 On 07/12/2023 Spot Bond			3.90000	325.49721	3.80000	325.75480			232,734,840,000,000.00	59,675,600,000	488,186,400,000
Total R197 SPOT									12,734,840,000,000.00	59,675,600,000	488,186,400,000
Total For R197									12,734,840,000,000.00	59,675,600,000	488,186,400,000
R202 On 07/12/2033 Spot Bond			4.70000	242.60268	4.70000	242.56434			7,125,558,610,000.00	1,516,076,300	126,913,163,400
Total R202 SPOT									7,125,558,610,000.00	1,516,076,300	126,913,163,400
Total For R202									7,125,558,610,000.00	1,516,076,300	126,913,163,400
R2023 On 28/02/2023 Spot Bond			7.30000	102.50148	7.30000	102.48126			865,853,000,000,000.00	118,610,000,000	187,656,307,600
Total R2023 SPOT									15,853,000,000,000.00	118,610,000,000	187,656,307,600
Total For R2023									15,853,000,000,000.00	118,610,000,000	187,656,307,600
R2030 On 31/01/2030 Spot Bond			10.13500	92.50433	10.12500	92.52589			319,229,096,086,500.00	1,314,181,459,900	499,343,852,100
Total R2030 SPOT									19,229,096,086,500.00	314,181,459,900	499,343,852,100
Total For R2030									19,229,096,086,500.00	314,181,459,900	499,343,852,100
R2032 On 31/03/2032 Spot Bond			10.74000	87.48408	10.73500	87.48503			559,035,054,100,000.00	1,634,919,465,000	996,233,368,600
Total R2032 SPOT									19,035,054,100,000.00	634,919,465,000	996,233,368,600
Total For R2032									19,035,054,100,000.00	634,919,465,000	996,233,368,600
R2035 On 28/02/2035 Spot Bond			11.19000	87.56800	11.17000	87.65864			594,666,072,939,000.00	857,432,178,100	410,607,186,900
Total R2035 SPOT									14,666,072,939,000.00	857,432,178,100	410,607,186,900
Total For R2035									14,666,072,939,000.00	857,432,178,100	410,607,186,900
R2037 On 31/01/2037 Spot Bond			11.39500	83.24488	11.37000	83.36719			380,453,533,678,500.00	1,349,754,588,300	604,736,462,100
Total R2037 SPOT									10,453,533,678,500.00	349,754,588,300	604,736,462,100
Total For R2037									10,453,533,678,500.00	349,754,588,300	604,736,462,100
R2040 On 31/01/2040 Spot Bond			11.42500	85.47265	11.40500	85.57459			035,628,014,875,000.00	353,227,835,000	369,647,895,100
Total R2040 SPOT									15,628,014,875,000.00	353,227,835,000	369,647,895,100
Total For R2040									15,628,014,875,000.00	353,227,835,000	369,647,895,100
R2044 On 31/01/2044 Spot Bond			11.45000	82.09536	11.40500	82.36341			523,514,724,805,000.00	831,748,010,900	776,985,558,400
Total R2044 SPOT									13,514,724,805,000.00	831,748,010,900	776,985,558,400
Total For R2044									13,514,724,805,000.00	831,748,010,900	776,985,558,400
R2048 On 28/02/2048 Spot Bond			11.28500	81.67890	11.26000	81.82389			353,808,118,111,000.00	1,449,163,324,600	614,419,932,800
Total R2048 SPOT									53,808,118,111,000.00	449,163,324,600	614,419,932,800
Total For R2048									53,808,118,111,000.00	449,163,324,600	614,419,932,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209 On 31/03/2036 Spot Bond			11.19000	67.68434	11.17000	67.76669		834,253,107,400,000.00	253,284,460,000	720,229,291,000	
Total R209 SPOT								14,253,107,400,000.00	253,284,460,000	720,229,291,000	
Total For R209								14,253,107,400,000.00	253,284,460,000	720,229,291,000	
R210 On 31/03/2028 Spot Bond			4.02000	218.95829	4.02000	218.92767		228,468,957,480,000.00	56,833,074,000	351,047,184,500	
Total R210 SPOT								28,468,957,480,000.00	56,833,074,000	351,047,184,500	
Total For R210								28,468,957,480,000.00	56,833,074,000	351,047,184,500	
R213 On 28/02/2031 Spot Bond			10.54500	83.06232	10.53500	83.08587		333,124,189,511,500.00	790,244,114,700	1,096,723,210,300	
Total R213 SPOT								33,124,189,511,500.00	790,244,114,700	1,096,723,210,300	
Total For R213								33,124,189,511,500.00	790,244,114,700	1,096,723,210,300	
R214 On 28/02/2041 Spot Bond			11.31500	65.22213	11.28500	65.36410		902,330,099,100,000.00	344,881,140,000	563,915,322,100	
Total R214 SPOT								12,330,099,100,000.00	344,881,140,000	563,915,322,100	
Total For R214								12,330,099,100,000.00	344,881,140,000	563,915,322,100	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.35698		0.00	0	0	
Total RDFB14 SPOT								0.00	0	0	
Total For RDFB14								0.00	0	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.72463		0.00	0	1,500,000,000	
Total RDFB15 SPOT								0.00	0	1,500,000,000	
Total For RDFB15								0.00	0	1,500,000,000	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.06364		0.00	0	0	
Total RDFB17 SPOT								0.00	0	0	
Total For RDFB17								0.00	0	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.25374		0.00	0	0	
Total RDFB18 SPOT								0.00	0	0	
Total For RDFB18								0.00	0	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.05843		0.00	0	0	
Total RDFB20 SPOT								0.00	0	0	
Total For RDFB20								0.00	0	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.99991		0.00	0	0	
Total RDFB21 SPOT								0.00	0	0	
Total For RDFB21								0.00	0	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.97687		0.00	0	0	
Total RDFB24 SPOT								0.00	0	0	
Total For RDFB24								0.00	0	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.75361		0.00	0	0	
Total RDFB26 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.13745				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.02263				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.02304				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.02380				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.02451				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.31133				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.31412				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.24101				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.68184				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	100.51623				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.04638				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.14684				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.63990				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.56278				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.36661				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.29086				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	102.63984				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.31927				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.72245				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.46262				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.04728				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.51709				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.37098				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES61 On 15/12/2027 Spot Bond					0.00000	100.16474				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.04528				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.04513				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.04728				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.04675				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.04964				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.04912				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.05539				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.05487				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	103.69889				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.19000	100.62159	9.19000	100.59676				0.00	0	
Total RW23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.35000	95.66069	11.35000	95.63168				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.83500	93.73331	11.83500	93.70387				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.39078				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.80500	95.33446	10.80500	95.30706				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	101.23222				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.54662				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.42500	102.81643	9.42500	102.79028				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.40761				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.81000	104.84338	8.81000	104.81881				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.28000	97.51599	9.28000	97.49156				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.57000	101.05654	9.57000	101.03059				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.86000	104.58037	8.86000	104.55533				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.95500	103.86838	8.95500	103.84366				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.24000	101.23032	10.24000	101.20285				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.12000	104.96731	9.12000	104.94146				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.65000	105.67787	9.65000	105.65035				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.44500	104.17753	7.44500	104.15652				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.99400				0.00	160,000,000	160,000,000
Total SBS47 SPOT										0.00	160,000,000	160,000,000
Total For SBS47										0.00	160,000,000	160,000,000
SBS51 On 31/01/2024 Spot Bond			8.67000	8.67000	8.67000	104.95189				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.23609				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.00718				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.14431				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS58 On 12/06/2027 Spot Bond					0.00000	102.30028				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.43449				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.41893				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.57757				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.85785				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.12701				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.05379				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.73679				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.49006				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.93943				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.85213				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.41877				0.00	0	
Total SBS72 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBS72									0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.19438			0.00	0	
Total SBS74 SPOT									0.00	0	
Total For SBS74									0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.34752			0.00	0	
Total SBS75 SPOT									0.00	0	
Total For SBS75									0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.45493			0.00	0	
Total SBS76 SPOT									0.00	0	
Total For SBS76									0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.33594			0.00	0	
Total SBS77 SPOT									0.00	0	
Total For SBS77									0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.48113			0.00	0	
Total SBS78 SPOT									0.00	0	
Total For SBS78									0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.49411			0.00	0	
Total SBS79 SPOT									0.00	0	
Total For SBS79									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.70000	323.10283	4.70000	323.05179			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	224.08038		3,371,200,000,000.00	602,000,000	351,000,000	
Total SBSI14 SPOT								3,371,200,000,000.00	602,000,000	351,000,000	
Total For SBSI14								3,371,200,000,000.00	602,000,000	351,000,000	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.42475			0.00	0	
Total SBSS01 SPOT									0.00	0	
Total For SBSS01									0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.82217			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.64918			0.00	2,870,383,000	2,865,583,000
Total SBT103 SPOT									0.00	2,870,383,000	2,865,583,000
Total For SBT103									0.00	2,870,383,000	2,865,583,000
SBT104 On 30/09/2025 Spot Bond					0.00000	104.00388			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT104 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	
SBT105 On 31/12/2026 Spot Bond					0.00000	100.21108				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT106 On 08/04/2027 Spot Bond					0.00000	104.01584				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT107 On 13/07/2027 Spot Bond					0.00000	101.99589				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT108 On 31/12/2027 Spot Bond					0.00000	99.92594				0.00	0	500,000,00
Total SBT109 SPOT										0.00	0	500,000,00
Total For SBT109										0.00	0	500,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	101.21219				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.30352				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.15500	101.65855	9.15500	101.63356				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.49593				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	102.01363				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.53238				0.00	3,600,000	5,800,900,00
Total SBT207 SPOT										0.00	3,600,000	5,800,900,00
Total For SBT207										0.00	3,600,000	5,800,900,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT208 On 28/11/2025 Spot Bond					0.00000	102.92519				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.80585				0.00	0	4,000,000.00
Total SBT209 SPOT										0.00	0	4,000,000.00
Total For SBT209										0.00	0	4,000,000.00
SLI5 On 16/08/2026 Spot Bond					0.00000	101.18202				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	101.08506				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.65500	97.64815	9.65500	97.62314				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.08203				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.77813				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.76807				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.79801				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.81823				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.80818				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.78811				0.00	0	
Total SLRB8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.81803				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.83826				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.83322				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.82817				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.85804				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.99500	103.09040	8.99500	103.06568				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.54957				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.22591				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	101.38195				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	101.56250				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.79470				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.57540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.58545				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.57624				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.58784				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.45527				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.75154				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.42767				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.92412				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.02977				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	101.47933				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.43498				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.29965				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA08 On 16/05/2024 Spot Bond					0.00000	99.92938				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	161.06930				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.68000	106.09120	8.68000	106.06645				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.02500	85.55933	10.02500	85.53621				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.22245				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.54583				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.70000	102.71967	8.70000	102.69564				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.38000	116.75086	5.38000	116.73046				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.92398				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.13687				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	102.10714				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	322.66419				0.00	0	
Total SSN050 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	163.00799				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	114.01099				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	112.66501				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	206.87343				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.59627				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.58916				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.17832				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.17569				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	107.95913				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.02010				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.01579				0.00	0	71,800,00

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 SSN077 SPOT										0.00	0	71,800,00
Total For SSN077										0.00	0	71,800,00
SSN077 On 13/07/2023 Spot Bond					0.00000	101.57073				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.60609				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.25630				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.96481				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	224.57074				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.17143				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.56535				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	100.37751				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.79000	89.53091	10.79000	89.50535				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.02680				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	

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 31/03/2028 Spot Bond			5.18000	207.10667	5.18000	207.07127				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.75500	221.10973	5.75500	221.06855				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.83850				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	95.66467				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2023 Spot Bond					0.00000	100.30373				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.47670				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.62088				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.32594				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	97.87498				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.54682				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.31210				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.80046				0.00	0	
Total SSN173 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SSN173									0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	104.38145			0.00	0	
Total SSN174 SPOT									0.00	0	
Total For SSN174									0.00	0	
SSN17 On 31/03/2046 Spot Bond			4.76930	110.17715	4.76930	110.15953			0.00	0	
Total SSN175 SPOT									0.00	0	
Total For SSN175									0.00	0	
SSN17 On 31/12/2050 Spot Bond			4.76528	45.30864	4.76528	110.38106			0.00	0	
Total SSN176 SPOT									0.00	0	
Total For SSN176									0.00	0	
SSN17 On 28/09/2027 Spot Bond					0.00000	102.60426			0.00	0	
Total SSN178 SPOT									0.00	0	
Total For SSN178									0.00	0	
SSN17 On 16/02/2023 Spot Bond					0.00000	100.64270			0.00	0	
Total SSN179 SPOT									0.00	0	
Total For SSN179									0.00	0	
SSN18 On 09/06/2024 Spot Bond					0.00000	100.28373			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	2,500,000.00
Total SSN182 SPOT									0.00	0	2,500,000.00
Total For SSN182									0.00	0	2,500,000.00
SST20 On 08/12/2026 Spot Bond					0.00000	100.87165			0.00	0	
Total SST201 SPOT									0.00	0	
Total For SST201									0.00	0	
SST20 On 31/08/2027 Spot Bond					0.00000	100.54112			0.00	600,000,000	300,000,000
Total SST202 SPOT									0.00	600,000,000	300,000,000
Total For SST202									0.00	600,000,000	300,000,000
STF001 On 01/03/2027 Spot Bond					0.00000	103.22022			0.00	0	
Total STF001 SPOT									0.00	0	
Total For STF001									0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.19500	101.58443	9.19500	101.55936		6,896,250,000,000.00		750,000,000	250,000,000

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 SZ25 SPOT									6,896,250,000,000.00	750,000,000	250,000,000
Total For SZ25									6,896,250,000,000.00	750,000,000	250,000,000
T16A10 On 21/08/2024 Spot Bond					0.00000	100.66171			0.00	0	
Total T16A10 SPOT									0.00	0	
Total For T16A10									0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.65479			0.00	0	
Total T17A11 SPOT									0.00	0	
Total For T17A11									0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.58719			0.00	0	
Total T17A12 SPOT									0.00	0	
Total For T17A12									0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.68177			0.00	0	
Total T17A13 SPOT									0.00	0	
Total For T17A13									0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.59699			0.00	0	
Total T17A21 SPOT									0.00	0	
Total For T17A21									0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.58861			0.00	0	
Total T17A22 SPOT									0.00	0	
Total For T17A22									0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.59699			0.00	0	
Total T17A23 SPOT									0.00	0	
Total For T17A23									0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.32500	102.09566	7.32500	102.07570			0.00	0	
Total T17A31 SPOT									0.00	0	
Total For T17A31									0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.83500	102.26822	7.83500	102.24686			0.00	0	
Total T17A32 SPOT									0.00	0	
Total For T17A32									0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.51172			0.00	0	
Total T18A11 SPOT									0.00	0	
Total For T18A11									0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.56059			0.00	0	
Total T18A12 SPOT									0.00	0	
Total For T18A12									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A21 On 21/08/2027 Spot Bond					0.00000	100.60126				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.57019				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.40500	107.61318	9.40500	100.79747			1,604,869,200,000.00		170,640,000	85,320,00
Total T18A32 SPOT									1,604,869,200,000.00		170,640,000	85,320,00
Total For T18A32									1,604,869,200,000.00		170,640,000	85,320,00
TC001 On 15/02/2025 Spot Bond					0.00000	100.81950				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.92693				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.79384				0.00	700,000,000	740,000,00
Total TFS154 SPOT										0.00	700,000,000	740,000,00
Total For TFS154										0.00	700,000,000	740,000,00
TFS156 On 03/09/2023 Spot Bond					0.00000	100.60636				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.85367				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.27710				0.00	0	40,000,00
Total TFS159 SPOT										0.00	0	40,000,00
Total For TFS159										0.00	0	40,000,00
TFS162 On 27/05/2024 Spot Bond					0.00000	100.83985				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.39012				0.00	20,000,000	10,000,00
Total TFS164 SPOT										0.00	20,000,000	10,000,00
Total For TFS164										0.00	20,000,000	10,000,00
TFS165 On 15/10/2023 Spot Bond					0.00000	101.16577				0.00	60,000,000	30,000,00
Total TFS165 SPOT										0.00	60,000,000	30,000,00

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 TFS165										0.00	60,000,000	30,000,000
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.23822				0.00	300,000,000	150,000,000
Total TFS166 SPOT										0.00	300,000,000	150,000,000
Total For TFS166										0.00	300,000,000	150,000,000
TFS167 On 27/09/2024 Spot Bond					0.00000	99.73570				0.00	0	0
Total TFS167 SPOT										0.00	0	0
Total For TFS167										0.00	0	0
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.45803				0.00	0	0
Total TFS168 SPOT										0.00	0	0
Total For TFS168										0.00	0	0
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.37905				0.00	0	0
Total TFS169 SPOT										0.00	0	0
Total For TFS169										0.00	0	0
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.23564				0.00	0	0
Total TFS170 SPOT										0.00	0	0
Total For TFS170										0.00	0	0
TFS171 On 22/02/2025 Spot Bond					0.00000	100.57838				0.00	0	0
Total TFS171 SPOT										0.00	0	0
Total For TFS171										0.00	0	0
TFS172 On 22/02/2027 Spot Bond					0.00000	100.66042				0.00	0	0
Total TFS172 SPOT										0.00	0	0
Total For TFS172										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.59723				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A3 On 21/08/2024 Spot Bond			8.60500	102.66634	8.60500	102.64284				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.60143				0.00	0	0
Total TH16A5 SPOT										0.00	0	0
Total For TH16A5										0.00	0	0
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.59891				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 TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.87500	101.75199	5.87500	101.73598				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B9 On 21/08/2024 Spot Bond					0.00000	100.61737				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.79986				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.64925				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.64338				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.68362				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.67272				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D3 On 21/08/2024 Spot Bond					0.00000	100.82337				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	100.89436				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	100.85261				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B3 On 21/02/2026 Spot Bond					0.00000	100.63467				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B: On 21/02/2026 Spot Bond					0.00000	100.62211				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.61792				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.66479				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.64555				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.64304				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.81846				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.78760				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.76841				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.55108				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.61802				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.39655				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.67663				0.00	0	
Total TH18C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.61889				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.76025				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.68375				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.55025				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	100.53326				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.90000	103.91678	8.90000	103.89179				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.20442				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.41498				0.00	2,000,000	500,00
Total TL27 SPOT										0.00	2,000,000	500,00
Total For TL27										0.00	2,000,000	500,00
TL28 On 24/04/2025 Spot Bond			9.17500	101.72302	9.17500	101.69795				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.55572				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.85050				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	100.94754				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.29519				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.35000	102.56396	9.35000	102.53808				0.00	0	360,600,00
Total TN23 SPOT										0.00	0	360,600,00
Total For TN23										0.00	0	360,600,00
TN23/R On 06/11/2023 Spot Bond			100.00000	56.04523	100.00000	55.91983				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.55500	103.10227	9.55500	103.07612				0.00	0	3,248,775,60
Total TN25 SPOT										0.00	0	3,248,775,60
Total For TN25										0.00	0	3,248,775,60
TN25/R On 19/08/2025 Spot Bond			100.00000	23.02812	100.00000	22.97742				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.01500	93.10112	11.01500	93.07355				0.00	0	21,130,571,50
Total TN27 SPOT										0.00	0	21,130,571,50
Total For TN27										0.00	0	21,130,571,50
TN27/R On 14/11/2027 Spot Bond			100.00000	11.43657	100.00000	11.41099				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.05500	100.35050	11.05500	100.32116				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.68500	96.17115	11.68500	96.14116				0.00	0	949,473,10
Total TN30 SPOT										0.00	0	949,473,10
Total For TN30										0.00	0	949,473,10
TN30/R On 09/10/2030 Spot Bond			8.00000	116.43206	8.00000	116.40698				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	98.10787	12.37700	98.07587				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40 On 09/10/2040 Spot Bond			12.46500	90.01717	12.46500	89.98728				0.00	0	670,502,40
Total TN40 SPOT										0.00	0	670,502,40
Total For TN40										0.00	0	670,502,40
TN40/R On 09/10/2040 Spot Bond			10.75000	102.18093	10.75000	102.15155				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	101.00431				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.07813				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.99000	102.11374	5.99000	102.67738				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.22526				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.04492				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	99.98620				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.04614				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.72500	99.70758	7.72500	99.69463				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	101.53986				0.00	400,000	100,00
Total TRA4A3 SPOT										0.00	400,000	100,00

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 TRA4A3									0.00	400,000	100,00
TRA4A: On 13/04/2024 Spot Bond			8.70000	102.41075	8.70000	102.38679			3,480,000,000.00	400,000	100,00
Total TRA4A4 SPOT									3,480,000,000.00	400,000	100,00
Total For TRA4A4									3,480,000,000.00	400,000	100,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.53986			0.00	0	
Total TRA4A7 SPOT									0.00	0	
Total For TRA4A7									0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.73500	101.52051	8.73500	101.49666			0.00	0	
Total TRA4A8 SPOT									0.00	0	
Total For TRA4A8									0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.41491			0.00	0	
Total TRA4B1 SPOT									0.00	0	
Total For TRA4B1									0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.12969			0.00	0	
Total TRA4B2 SPOT									0.00	0	
Total For TRA4B2									0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.04907			0.00	0	
Total TRA5B1 SPOT									0.00	0	
Total For TRA5B1									0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.04750			0.00	0	
Total TRA5B2 SPOT									0.00	0	
Total For TRA5B2									0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.05765			0.00	0	
Total TRA5C1 SPOT									0.00	0	
Total For TRA5C1									0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.05765			0.00	0	
Total TRA5C2 SPOT									0.00	0	
Total For TRA5C2									0.00	0	
TSP261: On 07/02/2023 Spot Bond					0.00000	99.09440			0.00	0	
Total TSP261 SPOT									0.00	0	
Total For TSP261									0.00	0	
TSP262: On 13/02/2023 Spot Bond					0.00000	98.97669			0.00	0	
Total TSP262 SPOT									0.00	0	
Total For TSP262									0.00	0	
TSP262: On 10/03/2023 Spot Bond					0.00000	98.48118			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 _{On} 31/01/2025 Spot Bond					0.00000	101.59067				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 _{On} 31/01/2025 Spot Bond					0.00000	101.42577				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 _{On} 31/01/2025 Spot Bond					0.00000	101.99102				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 _{On} 10/01/2023 Spot Bond					0.00000	99.87895				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 _{On} 12/01/2023 Spot Bond					0.00000	99.87895				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 _{On} 16/01/2023 Spot Bond					0.00000	100.33588				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 _{On} 28/01/2023 Spot Bond					0.00000	99.87919				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
TWC42 _{On} 03/03/2023 Spot Bond					0.00000	100.51890				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 _{On} 27/02/2023 Spot Bond					0.00000	100.59989				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	100.42399				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
UG26 _{On} 09/03/2026 Spot Bond			11.02500	103.99684	11.02500	103.96602				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.74310				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.75116				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.75815				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.82322				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.20368				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.22629				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	100.90036				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.83824				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.86226				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.96827				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.98825				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.26056				0.00	0	
Total UU1C03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.55835				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.91360				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.74728				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.30104				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.78436				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.56207				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.57501				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	102.08703				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.42e+017	522,236,205,100	443,104,268,70
Total for SPOT :										1.42e+017	522,236,205,100	443,104,268,70
Total Futures										1.42e+017	522,236,207,792	443,105,716,07
Total Options										0.00	0	131,74
Grand Total:										1.42e+017	522,236,207,792	443,105,847,82