



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/03/2023

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/05/2023 Bond Future			11.98353	74.90100	12.01607	74.74653			0.00	0	
ES33 On 03/08/2023 Bond Future			12.13144	76.39523	12.16533	76.23775			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.28252	74.16025	12.31784	73.99963			0.00	0	
ES33 On 01/02/2024 Bond Future			12.43263	75.73037	12.46947	75.56644			0.00	0	
ES33 On 02/05/2024 Bond Future			12.60430	73.46544	12.64282	73.29798			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/05/2023 Bond Future			12.30874	72.58588	12.33599	72.43348			0.00	0	
ES42 On 03/08/2023 Bond Future			12.44204	74.03422	12.47033	73.87882			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.57758	71.28319	12.60698	71.12469			0.00	0	
ES42 On 01/02/2024 Bond Future			12.70559	72.79297	12.73611	72.63120			0.00	0	
ES42 On 02/05/2024 Bond Future			12.85561	70.00163	12.88742	69.83637			0.00	0	
Total ES42 Future									0.00	0	4,00
Total For ES42									0.00	0	4,00
I2025 On 04/05/2023 Bond Future			169.20603	169.20603	169.12454	169.12454			0.00	0	5,35

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	03/08/2023	Bond Future			170.84882	170.84882	170.76602	170.76602			0.00	0	2,110
I2025	On	02/11/2023	Bond Future			174.33646	174.33646	174.25207	174.25207			0.00	0	
I2025	On	01/02/2024	Bond Future			176.24933	176.24933	176.16366	176.16366			0.00	0	
I2025	On	02/05/2024	Bond Future			179.81464	179.81464	179.72684	179.72684			0.00	0	
Total I2025 Future												0.00	0	5,550
Total For I2025												0.00	0	5,550
I2029	On	04/05/2023	Bond Future			121.39844	121.39844	121.39539	121.39539			0.00	0	2,110
I2029	On	03/08/2023	Bond Future			123.82029	123.82029	123.81738	123.81738			0.00	0	7,660
I2029	On	02/11/2023	Bond Future			125.02781	125.02781	125.02506	125.02506			0.00	0	
I2029	On	01/02/2024	Bond Future			127.67381	127.67381	127.67112	127.67112			0.00	0	
I2029	On	02/05/2024	Bond Future			128.90631	128.90631	128.90355	128.90355			0.00	0	
Total I2029 Future												0.00	0	2,840
Total For I2029												0.00	0	2,840
I2033	On	04/05/2023	Bond Future			115.65527	115.65527	115.44795	115.44795			0.00	0	1,560
I2033	On	03/08/2023	Bond Future			117.96246	117.96246	117.75120	117.75120			0.00	0	6,140
I2033	On	02/11/2023	Bond Future			118.96090	118.96090	118.74546	118.74546			0.00	0	
I2033	On	01/02/2024	Bond Future			121.47842	121.47842	121.25859	121.25859			0.00	0	
I2033	On	02/05/2024	Bond Future			122.49120	122.49120	122.26689	122.26689			0.00	0	
Total I2033 Future												0.00	0	7,660
Total For I2033												0.00	0	7,660
I2038	On	04/05/2023	Bond Future			129.00717	129.00717	128.53946	128.53946			0.00	0	4,660
I2038	On	03/08/2023	Bond Future			129.63149	129.63149	129.15463	129.15463			0.00	0	
I2038	On	02/11/2023	Bond Future			132.27784	132.27784	131.79115	131.79115			0.00	0	
I2038	On	01/02/2024	Bond Future			133.07869	133.07869	132.58235	132.58235			0.00	0	
I2038	On	02/05/2024	Bond Future			135.76987	135.76987	135.26330	135.26330			0.00	0	
Total I2038 Future												0.00	0	4,660
Total For I2038												0.00	0	4,660
I2046	On	04/05/2023	Bond Future			113.16324	113.16324	112.07792	112.07792			0.00	0	17,300
I2046	On	03/08/2023	Bond Future			115.42087	115.42087	114.31406	114.31406			0.00	0	
I2046	On	02/11/2023	Bond Future			115.70273	115.70273	114.57354	114.57354			0.00	0	
I2046	On	01/02/2024	Bond Future			118.15170	118.15170	116.99875	116.99875			0.00	0	
I2046	On	02/05/2024	Bond Future			118.41921	118.41921	117.24317	117.24317			0.00	0	
Total I2046 Future												0.00	0	17,300
Total For I2046												0.00	0	17,300
I2050	On	04/05/2023	Bond Future			115.34321	115.34321	115.33876	115.33876			0.00	0	13,300
I2050	On	03/08/2023	Bond Future			115.47334	115.47334	115.46909	115.46909			0.00	0	
I2050	On	02/11/2023	Bond Future			117.83058	117.83058	117.82619	117.82619			0.00	0	
I2050	On	01/02/2024	Bond Future			118.09808	118.09808	118.09430	118.09430			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/05/2024	Bond Future			120.48624	120.48624	120.48192	120.48192			0.00	0	
Total I2050 Future												0.00	0	13,31
Total For I2050												0.00	0	13,31
R186	On	04/05/2023	Bond Future			8.56826	109.89226	8.59544	109.80616		4.27	20,110,283.58	183	96,44
R186	On	03/08/2023	Bond Future			8.61979	106.75352	8.64933	106.66585		4.56	0.00	0	
R186	On	02/11/2023	Bond Future			8.65915	108.90811	8.69144	108.81875		4.27	0.00	0	1,16
R186	On	01/02/2024	Bond Future			8.67366	105.88314	8.70915	105.79205		4.05	0.00	0	
R186	On	02/05/2024	Bond Future			8.73440	107.99868	8.77388	107.90551		3.64	0.00	0	
Total R186 Future												20,110,283.58	183	97,60
R186	On	04/05/2023	Bond Future	8.82	Put			475.69000	0.47569	428,280	4.33	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,205.17000	1.20517	1,244,430	4.34	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			465.77000	0.46577	418,930	4.34	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,226.96000	1.22696	1,266,780	4.35	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			456.19000	0.45619	409,910	4.35	0.00	0	
R186	On	04/05/2023	Bond Future		Call			9,806.16000	9.80616	9,892,260	4.14	0.00	0	
R186	On	04/05/2023	Bond Future		Put			0.00000	0.00000	0,000	4.14	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			408.48000	0.40848	422,220	3.99	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			1,157.21000	1.15721	1,084,850	3.99	0.00	0	20
R186	On	04/05/2023	Bond Future	8.82	Call			1,183.70000	1.18370	1,222,390	4.33	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,504.87000	3.50487	3,569,000	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			331.02000	0.33102	307,480	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,529.12000	3.52912	3,593,470	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			326.73000	0.32673	303,410	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,480.49000	3.48049	3,544,400	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			335.19000	0.33519	311,430	5.05	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			834.10000	0.83410	797,810	4.58	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,763.89000	2.76389	2,817,170	4.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			826.92000	0.82692	790,840	4.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,281.93000	2.28193	2,329,650	4.46	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			1,023.20000	1.02320	981,560	4.46	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,988.73000	4.98873	5,059,240	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			341.77000	0.34177	322,920	5.12	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.38	Call			2,724.26000	2.72426	2,777,110	4.58	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			841.34000	0.84134	804,830	4.58	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,744.05000	2.74405	2,797,120	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,993.93000	2.99393	3,049,520	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			939.75000	0.93975	904,250	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,956.91000	2.95691	3,012,140	4.44	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			952.78000	0.95278	916,920	4.44	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	01/02/2024	Bond Future	9.51	Call			2,975.40000	2.97540	3,030,810	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			946.24000	0.94624	910,560	4.45	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,661.34000	2.66134	2,593,920	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			824.52000	0.82452	850,470	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,646.06000	2.64606	2,578,840	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			806.90000	0.80690	832,450	3.34	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,676.68000	2.67668	2,609,060	3.34	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call			815.68000	0.81568	841,430	3.35	0.00	0	
Total R186 Option												0.00	0	3,83
Total For R186												20,110,283.58	183	101,43
R197	On	04/05/2023	Bond Future			335.97071	335.97071	335.84716	335.84716			0.00	0	30
R197	On	03/08/2023	Bond Future			333.63551	333.63551	333.51015	333.51015			0.00	0	
R197	On	02/11/2023	Bond Future			340.44636	340.44636	340.31860	340.31860			0.00	0	
Total R197 Future												0.00	0	30
Total For R197												0.00	0	30
R202	On	04/05/2023	Bond Future			251.72829	251.72829	251.71918	251.71918			0.00	0	4,96
R202	On	03/08/2023	Bond Future			251.94984	251.94984	251.94109	251.94109			0.00	0	46
R202	On	02/11/2023	Bond Future			257.09303	257.09303	257.08429	257.08429			0.00	0	
R202	On	01/02/2024	Bond Future			257.61246	257.61246	257.60437	257.60437			0.00	0	
R202	On	02/05/2024	Bond Future			262.82237	262.82237	262.81342	262.81342			0.00	0	
Total R202 Future												0.00	0	5,42
Total For R202												0.00	0	5,42
R2030	On	04/05/2023	Bond Future			10.17404	91.73118	10.20640	91.58670		8.32	286,201,281.60	3,120	85,79
R2030	On	03/08/2023	Bond Future			10.29017	89.53199	10.32423	89.38475		8.83	0.00	0	11,93
R2030	On	02/11/2023	Bond Future			10.39529	91.33905	10.43112	91.18893		8.39	1,278,746.70	14	
R2030	On	01/02/2024	Bond Future			10.49485	89.24679	10.53264	89.09360		8.25	0.00	0	
R2030	On	02/05/2024	Bond Future			10.62939	91.02954	10.66938	90.87309		7.73	0.00	0	
Total R2030 Future												287,480,028.30	3,134	97,74
R2030	On	04/05/2023	Bond Future	9.67	Put			2,748.25000	2.74825	2,613,820	7.49	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call			7,767.78000	7.76778	7,903,280	11.09	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			41.14000	0.04114	32,160	11.09	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			9,544.02000	9.54402	9,685,020	11.40	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			13.30000	0.01330	9,820	11.40	0.00	0	47
R2030	On	04/05/2023	Bond Future	12.57	Call			9,811.55000	9.81155	9,953,120	11.40	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			10.77000	0.01077	7,860	11.40	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Call			2,533.17000	2.53317	2,612,240	8.98	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			581.94000	0.58194	516,530	8.98	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			5,041.66000	5.04166	5,159,560	10.06	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 04/05/2023 Bond Future	11.34	Put			161.01000	0.16101	134,430	10.06		0.00	0	1%
R2030 On 04/05/2023 Bond Future	11.62	Call			6,127.26000	6.12726	6,254,300	10.47		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			93.34000	0.09334	75,900	10.47		0.00	0	3%
R2030 On 04/05/2023 Bond Future	10.52	Call			2,116.92000	2.11692	2,186,130	8.76		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			731.90000	0.73190	656,630	8.76		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,147.91000	2.14791	2,217,910	8.78		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			719.17000	0.71917	644,690	8.78		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			2,179.08000	2.17908	2,249,860	8.80		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			706.65000	0.70665	632,950	8.80		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			440.90000	0.44090	456,010	7.61		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.78	Put			2,368.43000	2.36843	2,239,060	7.61		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			793.34000	0.79334	821,930	7.93		0.00	0	1.0%
R2030 On 04/05/2023 Bond Future	10.00	Put			1,719.91000	1.71991	1,604,020	7.93		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			1,816.23000	1.81623	1,877,540	8.60		0.00	0	4%
R2030 On 04/05/2023 Bond Future	9.03	Call			25.30000	0.02530	25,070	7.11		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.03	Put			5,471.52000	5.47152	5,326,810	7.11		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			233.58000	0.23358	240,390	7.39		0.00	0	1%
R2030 On 04/05/2023 Bond Future	9.58	Put			3,083.19000	3.08319	2,945,520	7.39		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			315.02000	0.31502	325,070	7.49		0.00	0	4%
R2030 On 04/05/2023 Bond Future	10.42	Put			869.91000	0.86991	786,740	8.60		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			2,228.21000	2.22821	2,287,830	8.94		0.00	0	1.0%
R2030 On 03/08/2023 Bond Future	10.40	Put			1,901.75000	1.90175	1,814,130	8.94		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			2,865.86000	2.86586	2,937,540	9.15		0.00	0	3%
R2030 On 03/08/2023 Bond Future	10.65	Put			1,472.88000	1.47288	1,397,320	9.15		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			4,960.39000	4.96039	5,061,050	9.82		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			706.34000	0.70634	659,760	9.82		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			691.08000	0.69108	645,220	9.84		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			9,296.48000	9.29648	9,429,020	10.74		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			153.10000	0.15310	138,400	10.74		0.00	0	1.0%
R2030 On 03/08/2023 Bond Future	12.89	Call			10,356.86000	10.35686	10,494,160	10.74		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			93.60000	0.09360	83,660	10.74		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.35	Call			4,993.31000	4.99331	5,094,330	9.83		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			698.67000	0.69867	652,450	9.83		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			5,026.29000	5.02629	5,127,670	9.84		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,822.25000	1.82225	1,749,710	8.64		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			1,010.28000	1.01028	1,040,710	7.99		0.00	0	8%
R2030 On 02/11/2023 Bond Future	9.57	Put			4,707.49000	4.70749	4,587,800	7.99		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			1,751.65000	1.75165	1,799,900	8.14		0.00	0	8%
R2030 On 02/11/2023 Bond Future	10.80	Call			3,378.77000	3.37877	3,455,610	8.62		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,851.49000	1.85149	1,778,210	8.62		0.00	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
R2030	On	02/11/2023	Bond Future	10.81	Call		3,405.18000	3.40518	3,482,390	8.63		0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		3,279.27000	3.27927	3,177,400	8.14		0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,836.96000	1.83696	1,764,050	8.63		0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		3,431.39000	3.43139	3,508,970	8.64		0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call		5,601.23000	5.60123	5,703,600	9.28		0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put		990.40000	0.99040	942,650	9.28		0.00	0	80
R2030	On	01/02/2024	Bond Future	11.31	Call		4,764.69000	4.76469	4,856,590	8.89		0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,685.43000	1.68543	1,624,140	8.89		0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.35	Call		4,875.09000	4.87509	4,968,130	8.93		0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Put		5,168.63000	5.16863	5,050,150	7.78		0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		1,667.51000	1.66751	1,713,700	7.91		0.00	0	1,30
R2030	On	01/02/2024	Bond Future	9.93	Put		4,150.14000	4.15014	4,043,140	7.91		0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		994.45000	0.99445	952,860	9.55		0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Call		1,899.79000	1.89979	1,950,730	7.98		0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put		3,798.05000	3.79805	3,695,800	7.98		0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,630.02000	1.63002	1,570,160	8.94		0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		4,930.73000	4.93073	5,024,340	8.94		0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,619.39000	1.61939	1,559,810	8.94		0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		7,067.30000	7.06730	7,178,900	9.55		0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,641.02000	1.64102	1,580,870	8.93		0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,161.67000	1.16167	1,196,380	7.78		0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		4,902.73000	4.90273	4,996,060	8.94		0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		1,503.87000	1.50387	1,547,480	7.25		0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,901.93000	4.90193	4,789,090	7.25		0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		1,517.86000	1.51786	1,561,770	7.25		0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,874.98000	4.87498	4,762,440	7.25		0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		1,489.96000	1.48996	1,533,260	7.24		0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,928.98000	4.92898	4,815,830	7.24		0.00	0	
Total R2030 Option											0.00	0	14,80	
Total For R2030											287,480,028.30	3,134	112,54	
R2032	On	04/05/2023	Bond Future			10.72929	86.87532	10.76670	86.68447	10.43		0.00	0	184,50
R2032	On	03/08/2023	Bond Future			10.84402	88.58749	10.88307	88.39295	11.00		0.00	0	2,60
R2032	On	02/11/2023	Bond Future			10.95815	86.21562	10.99895	86.01722	10.99		0.00	0	
R2032	On	01/02/2024	Bond Future			11.06524	88.02192	11.10787	87.81953	10.44		0.00	0	
R2032	On	02/05/2024	Bond Future			11.19808	85.62253	11.24278	85.41584	10.37		0.00	0	
Total R2032 Future											0.00	0	187,10	
R2032	On	04/05/2023	Bond Future	9.80	Call		69.62000	0.06962	71,800	8.58		0.00	0	50
R2032	On	04/05/2023	Bond Future	9.80	Put		5,185.66000	5.18566	4,996,990	8.58		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		6.99000	0.00699	4,890	14.25		0.00	0	40

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	04/05/2023	Bond Future	10.89	Call			1,856.03000	1.85603	1,930,890	10.73	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put			937.16000	0.93716	838,000	11.08	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.69	Call			1,284.02000	1.28402	1,338,930	10.30	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Put			4,056.26000	4.05626	3,873,210	8.99	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			3,560.60000	3.56060	3,680,150	11.72	0.00	0	4:
R2032	On	04/05/2023	Bond Future	11.37	Put			558.51000	0.55851	487,210	11.72	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			12,265.29000	12.26529	12,454,040	14.25	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			1,250.51000	1.25051	1,133,530	10.71	0.00	0	
R2032	On	04/05/2023	Bond Future	10.30	Call			486.77000	0.48677	508,460	9.48	0.00	0	5:
R2032	On	04/05/2023	Bond Future	10.89	Put			1,230.94000	1.23094	1,114,950	10.73	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Call			2,210.66000	2.21066	2,296,490	10.96	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Put			1,032.96000	1.03296	927,940	10.96	0.00	0	13,0:
R2032	On	04/05/2023	Bond Future	11.06	Call			2,414.30000	2.41430	2,505,990	11.08	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			1,108.54000	1.10854	1,156,700	10.16	0.00	0	4:
R2032	On	04/05/2023	Bond Future	10.62	Put			1,860.16000	1.86016	1,717,470	10.16	0.00	0	
R2032	On	04/05/2023	Bond Future	10.69	Put			1,675.92000	1.67592	1,539,980	10.30	0.00	0	5:
R2032	On	04/05/2023	Bond Future	10.87	Call			1,794.47000	1.79447	1,867,330	10.68	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			1,270.36000	1.27036	1,152,370	10.68	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,825.13000	1.82513	1,899,000	10.71	0.00	0	
R2032	On	04/05/2023	Bond Future	9.85	Call			88.79000	0.08879	91,800	8.67	0.00	0	6,5:
R2032	On	04/05/2023	Bond Future	9.85	Put			4,930.57000	4.93057	4,742,730	8.67	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Call			192.92000	0.19292	200,720	8.99	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.30	Put			2,908.20000	2.90820	2,739,040	9.48	0.00	0	
R2032	On	04/05/2023	Bond Future	10.53	Call			903.12000	0.90312	943,000	9.96	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.53	Put			2,120.15000	2.12015	1,969,180	9.96	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			5,272.00000	5.27200	5,397,980	11.87	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			1,052.26000	1.05226	983,700	11.87	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call			435.43000	0.43543	450,770	10.40	0.00	0	1,5:
R2032	On	03/08/2023	Bond Future	11.90	Put			912.77000	0.91277	850,700	12.03	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			1,221.53000	1.22153	1,264,330	10.43	0.00	0	1,5:
R2032	On	03/08/2023	Bond Future	9.60	Put			7,142.42000	7.14242	6,963,220	10.40	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			4,187.62000	4.18762	4,035,880	10.43	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			5,236.11000	5.23611	5,361,610	11.86	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			1,062.92000	1.06292	993,880	11.86	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			5,307.78000	5.30778	5,434,250	11.88	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			1,041.52000	1.04152	973,450	11.88	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			5,780.57000	5.78057	5,913,040	12.03	0.00	0	5,0:
R2032	On	02/11/2023	Bond Future	11.24	Call			3,742.53000	3.74253	3,838,940	11.23	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			2,582.63000	2.58263	2,480,640	11.23	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			3,685.65000	3.68565	3,781,100	11.21	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	02/11/2023	Bond Future	11.22	Put		2,621.20000	2.62120	2,518,250	11.21	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,714.04000	3.71404	3,809,970	11.22	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		2,601.85000	2.60185	2,499,380	11.22	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,518.99000	5.51899	5,639,010	10.97	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		2,183.99000	2.18399	2,101,620	10.97	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,550.16000	5.55016	5,670,540	10.98	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		2,170.19000	2.17019	2,088,180	10.98	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call		1,362.18000	1.36218	1,406,720	9.86	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.85	Put		2,156.17000	2.15617	2,074,530	10.99	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		8,105.28000	8.10528	8,250,870	11.73	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,315.59000	1.31559	1,258,790	11.73	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Call		2,639.48000	2.63948	2,714,710	10.07	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		6,780.41000	6.78041	6,622,560	9.86	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		4,309.53000	4.30953	4,182,370	10.07	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,581.08000	5.58108	5,701,830	10.99	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,304.00000	2.30400	2,371,580	9.91	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,582.20000	5.58220	5,443,090	9.91	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,322.06000	2.32206	2,390,040	9.91	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		5,551.79000	5.55179	5,413,080	9.91	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,285.66000	2.28566	2,352,850	9.90	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,612.38000	5.61238	5,472,880	9.90	0.00	0	
Total R2032 Option											0.00	0	35,95
Total For R2032											0.00	0	223,14
R2035	On	04/05/2023	Bond Future			11.17747	86.76241	11.21981	86.51828	12.95	0.00	0	158,82
R2035	On	03/08/2023	Bond Future			11.29254	88.47221	11.33656	88.22337	13.45	0.00	0	6,76
R2035	On	02/11/2023	Bond Future			11.40993	85.75345	11.45572	85.49966	13.44	3,515,891.45	41	4
R2035	On	01/02/2024	Bond Future			11.52490	87.54992	11.57258	87.29089	12.94	0.00	0	
R2035	On	02/05/2024	Bond Future			11.65250	84.79378	11.70218	84.52938	12.55	0.00	0	
Total R2035 Future											3,515,891.45	41	165,62
R2035	On	04/05/2023	Bond Future	9.85	Call		45.26000	0.04526	45,560	11.71	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		8,471.50000	8.47150	8,227,670	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		299.36000	0.29936	311,050	11.88	0.00	0	48
R2035	On	04/05/2023	Bond Future	13.18	Call		10,346.56000	10.34656	10,577,820	15.93	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		54.51000	0.05451	41,640	15.93	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.80	Call		3,971.96000	3.97196	4,122,680	13.82	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		724.28000	0.72428	630,870	13.82	0.00	0	1,02
R2035	On	04/05/2023	Bond Future	11.87	Call		4,269.45000	4.26945	4,427,410	13.93	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		6,950.84000	6.95084	7,155,410	14.85	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		219.92000	0.21992	180,360	14.85	0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 04/05/2023 Bond Future	11.20	Call			1,776.19000	1.77619	1,856,080	12.88		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			1,890.29000	1.89029	1,726,050	12.88		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			1,806.10000	1.80610	1,887,190	12.89		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Put			4,415.02000	4.41502	4,189,250	12.02		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,836.27000	1.83627	1,918,570	12.91		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			1,835.18000	1.83518	1,673,350	12.91		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			496.09000	0.49609	517,550	12.08		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			4,170.91000	4.17091	3,948,240	12.08		0.00	0	
R2035 On 04/05/2023 Bond Future	11.05	Call			1,360.05000	1.36005	1,422,430	12.65		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.87	Put			641.93000	0.64193	555,760	13.93		0.00	0	71
R2035 On 04/05/2023 Bond Future	10.42	Put			5,083.19000	5.08319	4,850,750	11.88		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			434.08000	0.43408	452,440	12.02		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.05	Put			2,345.17000	2.34517	2,163,420	12.65		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			1,688.03000	1.68803	1,764,340	12.83		0.00	0	45
R2035 On 04/05/2023 Bond Future	11.17	Put			1,975.33000	1.97533	1,807,510	12.83		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			1,862.58000	1.86258	1,699,540	12.89		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,360.23000	5.36023	5,504,850	14.47		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,731.93000	1.73193	1,627,710	14.47		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,285.40000	5.28540	5,428,790	14.44		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,763.21000	1.76321	1,657,760	14.44		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			5,322.68000	5.32268	5,466,680	14.45		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,747.41000	1.74741	1,642,570	14.45		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			2,808.62000	2.80862	2,899,330	13.04		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.12	Put			4,694.60000	4.69460	4,531,520	13.04		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,826.18000	3.82618	3,681,050	13.35		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,657.48000	3.65748	3,766,740	13.36		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,799.90000	3.79990	3,655,370	13.36		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			1,714.31000	1.71431	1,776,230	12.64		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			6,520.61000	6.52061	6,328,740	12.64		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			8,636.59000	8.63659	8,817,100	15.09		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,399.07000	1.39907	1,325,790	15.09		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Call			3,599.49000	3.59949	3,707,560	13.34		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			3,852.89000	3.85289	3,707,170	13.34		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,628.29000	3.62829	3,736,950	13.35		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Put			7,460.57000	7.46057	7,270,380	12.30		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			3,130.63000	3.13063	3,224,810	12.62		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.19	Call			6,280.63000	6.28063	6,428,180	13.65		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Put			5,635.27000	5.63527	5,470,420	12.62		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			3,025.63000	3.02563	2,914,150	13.65		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			6,314.29000	6.31429	6,462,300	13.66		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
R2035	On	01/02/2024	Bond Future	12.20	Put		3,008.06000	3.00806	2,897,040	13.66		0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call		2,065.63000	2.06563	2,134,470	12.30		0.00	0	40
R2035	On	01/02/2024	Bond Future	13.46	Call		10,848.03000	10.84803	11,042,470	15.01		0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put		1,439.88000	1.43988	1,375,290	15.01		0.00	0	40
R2035	On	01/02/2024	Bond Future	12.18	Call		6,247.01000	6.24701	6,394,120	13.64		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		3,043.30000	3.04330	2,931,380	13.64		0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		6,008.51000	6.00851	5,843,020	12.11		0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		3,248.31000	3.24831	3,347,720	12.11		0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		5,975.74000	5.97574	5,810,750	12.11		0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		3,271.55000	3.27155	3,371,470	12.12		0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		5,943.47000	5.94347	5,778,990	12.12		0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		3,225.51000	3.22551	3,324,420	12.11		0.00	0	
Total R2035 Option												0.00	0	8,36
Total For R2035												3,515,891.45	41	174,01
R2037	On	04/05/2023	Bond Future			11.42756	82.22435	11.45972	82.03751	13.94		0.00	0	63,17
R2037	On	03/08/2023	Bond Future			11.54984	79.58733	11.58323	79.39700	15.27		0.00	0	74,07
R2037	On	02/11/2023	Bond Future			11.66218	81.19380	11.69683	80.99963	14.52		0.00	0	
R2037	On	01/02/2024	Bond Future			11.77155	78.63876	11.80752	78.44068	14.52		0.00	0	
R2037	On	02/05/2024	Bond Future			11.90202	80.20885	11.93945	80.00657	13.46		0.00	0	
Total R2037 Future												0.00	0	137,24
R2037	On	04/05/2023	Bond Future	11.30	Put		2,350.77000	2.35077	2,201,290	13.61		0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		3,599.28000	3.59928	3,695,340	14.69		0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		883.82000	0.88382	793,040	14.69		0.00	0	70
R2037	On	04/05/2023	Bond Future	13.73	Call		11,739.88000	11.73988	11,919,780	17.26		0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		29.12000	0.02912	22,180	17.26		0.00	0	40
R2037	On	04/05/2023	Bond Future	11.31	Call		1,443.04000	1.44304	1,481,220	13.63		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		1,416.51000	1.41651	1,453,870	13.61		0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,318.34000	2.31834	2,169,680	13.63		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,469.71000	1.46971	1,508,720	13.64		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		2,286.11000	2.28611	2,138,280	13.64		0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		2,971.53000	2.97153	3,052,800	14.41		0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		1,145.36000	1.14536	1,039,790	14.41		0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		673.91000	0.67391	687,620	13.10		0.00	0	70
R2037	On	04/05/2023	Bond Future	10.95	Put		3,712.18000	3.71218	3,539,050	13.10		0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		812.22000	0.81222	830,340	13.21		0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		3,362.58000	3.36258	3,193,860	13.21		0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		1,918.13000	1.91813	1,825,950	15.84		0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		4,924.63000	4.92463	5,023,290	15.85		0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,900.88000	1.90088	1,809,210	15.85		0.00	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
R2037	On	03/08/2023	Bond Future	10.30	Call		589.53000	0.58953	603,070	14.03	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		8,410.88000	8.41088	8,234,090	14.03	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		4,961.42000	4.96142	5,060,590	15.87	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		1,883.96000	1.88396	1,792,800	15.87	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		1,590.79000	1.59079	1,629,730	14.31	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		5,013.73000	5.01373	4,862,340	14.31	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		4,888.11000	4.88811	4,986,260	15.84	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,161.43000	4.16143	4,040,500	14.30	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,390.50000	3.39050	3,462,840	14.28	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,218.12000	4.21812	4,096,290	14.28	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,418.84000	3.41884	3,491,630	14.29	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,189.69000	4.18969	4,068,310	14.29	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,447.29000	3.44729	3,520,530	14.30	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,229.49000	3.22949	3,136,420	15.19	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		6,007.31000	6.00731	6,112,680	15.20	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,210.45000	3.21045	3,117,740	15.20	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		5,941.16000	5.94116	6,045,810	15.17	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,248.65000	3.24865	3,155,220	15.17	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		5,974.20000	5.97420	6,079,210	15.19	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		3,302.00000	3.30200	3,374,410	12.99	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,064.99000	6.06499	5,935,120	12.99	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		3,325.49000	3.32549	3,398,280	12.99	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,031.78000	6.03178	5,902,290	12.99	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		3,278.93000	3.27893	3,350,960	12.98	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,098.67000	6.09867	5,968,420	12.98	0.00	0	
Total R2037 Option											0.00	0	6,20
Total For R2037											0.00	0	143,45
R2040	On	04/05/2023	Bond Future			11.52525	83.85606	11.54709	83.71929	14.82	0.00	0	51,40
R2040	On	03/08/2023	Bond Future			11.64400	81.00082	11.66667	80.86141	16.27	0.00	0	99,20
R2040	On	02/11/2023	Bond Future			11.75287	82.63579	11.77636	82.49364	15.48	0.00	0	
R2040	On	01/02/2024	Bond Future			11.85878	79.86070	11.88314	79.71567	14.89	0.00	0	
R2040	On	02/05/2024	Bond Future			11.98409	81.45493	12.00941	81.30684	13.71	0.00	0	
Total R2040 Future											0.00	0	150,60
R2040	On	04/05/2023	Bond Future	10.17	Call		50.63000	0.05063	47,150	13.39	0.00	0	30
R2040	On	04/05/2023	Bond Future	10.17	Put		9,424.14000	9.42414	9,283,890	13.39	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		82.44000	0.08244	67,750	18.27	0.00	0	40
R2040	On	04/05/2023	Bond Future	11.43	Call		1,684.48000	1.68448	1,697,920	14.70	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Put		948.94000	0.94894	868,410	15.82	0.00	0	60
R2040	On	04/05/2023	Bond Future	11.03	Call		735.29000	0.73529	732,380	14.04	0.00	0	60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 04/05/2023 Bond Future	10.92	Put			4,633.51000	4.63351	4,491,700	13.89		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			7,446.24000	7.44624	7,546,680	17.12		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			274.37000	0.27437	238,040	17.12		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			10,738.35000	10.73835	10,860,430	18.27		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			1,654.99000	1.65499	1,667,870	14.68		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			2,455.90000	2.45590	2,332,010	14.68		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			2,421.93000	2.42193	2,298,600	14.70		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			1,836.42000	1.83642	1,852,790	14.79		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			2,257.69000	2.25769	2,137,290	14.79		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			4,001.40000	4.00140	4,057,640	15.82		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			330.72000	0.33072	324,160	13.66		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			5,701.47000	5.70147	5,558,140	13.66		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			559.57000	0.55957	554,530	13.89		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.03	Put			4,072.05000	4.07205	3,932,370	14.04		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			1,625.78000	1.62578	1,638,100	14.67		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			2,490.24000	2.49024	2,365,790	14.67		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,065.41000	2.06541	1,988,000	17.06		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			5,334.25000	5.33425	5,395,480	17.02		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,102.35000	2.10235	2,024,170	17.02		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			5,373.26000	5.37326	5,434,880	17.04		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,083.80000	2.08380	2,006,010	17.04		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			5,412.37000	5.41237	5,474,370	17.06		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			3,623.20000	3.62320	3,666,920	15.29		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			4,700.12000	4.70012	4,601,690	15.29		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			3,563.16000	3.56316	3,606,240	15.27		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			4,763.62000	4.76362	4,664,550	15.27		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			3,593.26000	3.59326	3,636,660	15.28		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			4,731.91000	4.73191	4,633,160	15.28		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			3,378.41000	3.37841	3,303,590	15.30		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			6,059.30000	6.05930	6,129,800	15.31		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,357.28000	3.35728	3,282,750	15.31		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			5,988.59000	5.98859	6,058,520	15.29		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,399.37000	3.39937	3,324,270	15.29		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			6,024.06000	6.02406	6,094,270	15.30		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			3,639.65000	3.63965	3,690,080	13.34		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			6,026.69000	6.02669	5,929,030	13.34		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			3,666.83000	3.66683	3,717,540	13.35		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			5,992.76000	5.99276	5,895,380	13.35		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			3,612.57000	3.61257	3,662,710	13.33		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			6,060.80000	6.06080	5,962,850	13.33		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total R2040 Option												0.00	0	3,95	
Total For R2040												0.00	0	154,65	
R2044	On	04/05/2023	Bond Future			11.60754	80.09410	11.63446	79.92386		15.93		451,009,877.10	5,631	54,58
R2044	On	03/08/2023	Bond Future			11.72219	77.28993	11.75010	77.11648		17.53		0.00	0	21,47
R2044	On	02/11/2023	Bond Future			11.82714	78.85000	11.85605	78.67306		16.71		0.00	0	
R2044	On	01/02/2024	Bond Future			11.92916	76.12080	11.95912	75.94025		16.11		0.00	0	
R2044	On	02/05/2024	Bond Future			12.04911	77.64030	12.08022	77.45598		14.86		0.00	0	
Total R2044 Future												451,009,877.10	5,631	76,05	
R2044	On	04/05/2023	Bond Future	11.41	Call			1,391.66000	1.39166	1,412,800	15.32		0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call			2,465.34000	2.46534	2,512,820	15.93		0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put			1,741.65000	1.74165	1,618,890	15.93		0.00	0	4,47
R2044	On	04/05/2023	Bond Future	12.00	Call			3,438.20000	3.43820	3,507,360	16.41		0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put			1,186.69000	1.18669	1,085,610	16.41		0.00	0	4,47
R2044	On	04/05/2023	Bond Future	12.25	Call			4,523.87000	4.52387	4,613,970	16.90		0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			2,830.40000	2.83040	2,681,300	15.32		0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call			1,418.48000	1.41848	1,440,300	15.33		0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			2,792.18000	2.79218	2,643,760	15.33		0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			1,445.60000	1.44560	1,468,090	15.35		0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put			794.84000	0.79484	714,700	16.90		0.00	0	1,75
R2044	On	04/05/2023	Bond Future	11.43	Put			2,754.35000	2.75435	2,606,600	15.35		0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Call			4,354.25000	4.35425	4,423,150	17.96		0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put			2,829.76000	2.82976	2,725,210	17.96		0.00	0	4,71
R2044	On	03/08/2023	Bond Future	12.15	Call			4,908.64000	4.90864	4,984,590	18.23		0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put			2,493.18000	2.49318	2,395,680	18.23		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call			4,946.39000	4.94639	5,022,810	18.25		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put			2,472.16000	2.47216	2,375,130	18.25		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			4,984.24000	4.98424	5,061,110	18.27		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			2,451.32000	2.45132	2,354,740	18.27		0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call			3,489.55000	3.48955	3,546,500	17.53		0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put			3,490.17000	3.49017	3,373,670	17.53		0.00	0	3,01
R2044	On	02/11/2023	Bond Future	11.56	Put			5,172.64000	5.17264	5,051,560	16.14		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call			3,356.86000	3.35686	3,413,120	16.15		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put			5,137.97000	5.13797	5,017,290	16.15		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call			3,299.07000	3.29907	3,354,530	16.12		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put			5,207.27000	5.20727	5,085,790	16.12		0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call			3,328.03000	3.32803	3,383,890	16.14		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call			5,720.97000	5.72097	5,807,970	16.47		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put			3,831.14000	3.83114	3,737,590	16.47		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call			5,755.64000	5.75564	5,842,990	16.49		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 01/02/2024 Bond Future	12.29	Put			3,808.18000	3.80818	3,714,980	16.49		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			5,686.64000	5.68664	5,773,290	16.46		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			3,854.52000	3.85452	3,760,620	16.46		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			6,263.55000	6.26355	6,145,090	14.28		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			3,673.11000	3.67311	3,739,330	14.29		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			6,227.47000	6.22747	6,109,370	14.29		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			3,699.32000	3.69932	3,765,900	14.30		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			6,191.24000	6.19124	6,073,500	14.30		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			3,646.67000	3.64667	3,712,530	14.28		0.00	0	
Total R2044 Option										0.00	0	18,47
Total For R2044										451,009,877.10	5,631	94,53
R2048 On 04/05/2023 Bond Future			11.47292	79.39278	11.49964	79.21725		16.64		0.00	0	237,03
R2048 On 03/08/2023 Bond Future			11.57344	80.95735	11.60111	80.77844		17.33		0.00	0	
R2048 On 02/11/2023 Bond Future			11.67476	78.15038	11.70342	77.96791		17.46		0.00	0	
R2048 On 01/02/2024 Bond Future			11.77336	79.78762	11.80306	79.60141		15.91		0.00	0	13,00
R2048 On 02/05/2024 Bond Future			11.88052	76.93961	11.91133	76.74950		15.53		0.00	0	
Total R2048 Future										0.00	0	250,03
R2048 On 04/05/2023 Bond Future	11.33	Call			1,623.30000	1.62330	1,648,310	16.31		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			2,749.59000	2.74959	2,599,070	16.31		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			1,653.03000	1.65303	1,678,770	16.33		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			2,712.14000	2.71214	2,562,350	16.33		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			1,683.06000	1.68306	1,709,530	16.35		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			2,675.08000	2.67508	2,526,020	16.35		0.00	0	
R2048 On 04/05/2023 Bond Future	10.40	Call			143.58000	0.14358	139,700	15.05		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	10.40	Put			7,981.71000	7.98171	7,802,300	15.05		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Call			1,025.03000	1.02503	1,035,670	15.90		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	11.10	Put			3,724.52000	3.72452	3,559,630	15.90		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,342.50000	2.34250	2,246,830	17.92		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			5,427.29000	5.42729	5,511,010	17.94		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,322.29000	2.32229	2,227,100	17.94		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			5,467.42000	5.46742	5,551,610	17.95		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,302.45000	2.30245	2,207,730	17.95		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			5,387.44000	5.38744	5,470,680	17.92		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			3,664.47000	3.66447	3,724,610	17.06		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,173.01000	5.17301	5,050,680	17.06		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			3,695.30000	3.69530	3,755,850	17.08		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,138.15000	5.13815	5,016,230	17.08		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			3,726.25000	3.72625	3,787,220	17.09		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,103.50000	5.10350	4,982,000	17.09		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2048 On 01/02/2024 Bond Future	12.16	Put			3,915.96000	3.91596	3,820,420	16.44		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			6,020.98000	6.02098	6,110,940	16.41		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			3,963.14000	3.96314	3,866,890	16.41		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			6,056.74000	6.05674	6,147,050	16.43		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			3,939.33000	3.93933	3,843,430	16.43		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			6,092.86000	6.09286	6,183,530	16.44		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			3,787.79000	3.78779	3,855,760	14.99		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			6,527.46000	6.52746	6,405,320	14.99		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			3,733.21000	3.73321	3,800,430	14.97		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			6,604.10000	6.60410	6,481,210	14.97		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			3,760.45000	3.76045	3,828,050	14.98		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			6,565.68000	6.56568	6,443,170	14.98		0.00	0	
Total R2048 Option										0.00	0	3,00
Total For R2048										0.00	0	253,03
R209 On 04/05/2023 Bond Future			11.20700	67.26324	11.23898	67.10102		14.65		0.00	0	19,54
R209 On 03/08/2023 Bond Future			11.31095	68.58885	11.34404	68.42357		15.25		0.00	0	1,65
R209 On 02/11/2023 Bond Future			11.41359	66.82177	11.44787	66.65317		15.20		0.00	0	74
R209 On 01/02/2024 Bond Future			11.50988	68.22174	11.54537	68.04972		14.69		0.00	0	
R209 On 02/05/2024 Bond Future			11.62464	66.43483	11.66148	66.25921		14.26		0.00	0	
Total R209 Future										0.00	0	21,97
R209 On 04/05/2023 Bond Future	10.00	Call			62.58000	0.06258	61,350	13.24		0.00	0	50
R209 On 04/05/2023 Bond Future	12.50	Call			6,163.74000	6.16374	6,296,270	16.87		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			184.89000	0.18489	155,200	16.87		0.00	0	9,71
R209 On 04/05/2023 Bond Future	11.09	Call			1,243.90000	1.24390	1,277,300	14.38		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Put			1,976.16000	1.97616	1,848,080	14.40		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Call			1,290.58000	1.29058	1,325,450	14.42		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Put			1,948.26000	1.94826	1,820,910	14.42		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Put			2,271.81000	2.27181	2,136,700	14.23		0.00	0	8,21
R209 On 04/05/2023 Bond Future	11.50	Call			2,382.64000	2.38264	2,448,990	15.10		0.00	0	2,21
R209 On 04/05/2023 Bond Future	11.50	Put			1,078.93000	1.07893	983,060	15.10		0.00	0	
R209 On 04/05/2023 Bond Future	10.00	Put			6,771.58000	6.77158	6,608,130	13.24		0.00	0	
R209 On 04/05/2023 Bond Future	10.50	Call			313.93000	0.31393	317,910	13.54		0.00	0	4,50
R209 On 04/05/2023 Bond Future	10.50	Put			4,207.71000	4.20771	4,049,470	13.54		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Call			1,046.06000	1.04606	1,073,170	14.23		0.00	0	1,21
R209 On 04/05/2023 Bond Future	11.09	Put			2,004.37000	2.00437	1,875,550	14.38		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Call			1,267.12000	1.26712	1,301,260	14.40		0.00	0	
R209 On 03/08/2023 Bond Future	10.00	Call			445.88000	0.44588	456,100	14.02		0.00	0	1,80
R209 On 03/08/2023 Bond Future	10.00	Put			7,645.00000	7.64500	7,489,940	14.02		0.00	0	
R209 On 03/08/2023 Bond Future	10.70	Call			1,250.07000	1.25007	1,281,190	14.25		0.00	0	1,80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	03/08/2023	Bond Future	10.70	Put		4,572.44000	4.57244	4,438,280	14.25	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,398.29000	4.39829	4,486,390	15.91	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,564.06000	1.56406	1,486,880	15.91	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,430.75000	4.43075	4,519,290	15.93	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,549.63000	1.54963	1,472,890	15.93	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,463.43000	4.46343	4,552,410	15.94	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,535.48000	1.53548	1,459,180	15.94	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,570.29000	3.57029	3,465,890	14.99	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,012.94000	3.01294	3,077,540	15.00	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,545.51000	3.54551	3,441,510	15.00	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,038.14000	3.03814	3,103,140	15.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,521.09000	3.52109	3,417,490	15.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,988.05000	2.98805	3,052,250	14.99	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,420.84000	5.42084	5,513,960	15.41	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,719.74000	2.71974	2,640,840	15.41	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,450.26000	5.45026	5,543,690	15.42	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,703.52000	2.70352	2,624,930	15.42	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,479.72000	5.47972	5,573,460	15.43	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,687.40000	2.68740	2,609,120	15.43	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,247.62000	5.24762	5,135,840	13.76	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,909.26000	2.90926	2,972,450	13.75	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,306.26000	5.30626	5,193,830	13.75	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,929.83000	2.92983	2,993,350	13.76	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,276.87000	5.27687	5,164,770	13.76	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,950.48000	2.95048	3,014,320	13.76	0.00	0	
Total R209 Option											0.00	0	30,10
Total For R209											0.00	0	52,07
R210	On	04/05/2023	Bond Future			223.51961	223.51961	223.46346	223.46346		0.00	0	38
R210	On	03/08/2023	Bond Future			227.97882	227.97882	227.92184	227.92184		0.00	0	30
R210	On	02/11/2023	Bond Future			229.48819	229.48819	229.43051	229.43051		0.00	0	
R210	On	01/02/2024	Bond Future			234.34513	234.34513	234.28649	234.28649		0.00	0	
R210	On	02/05/2024	Bond Future			235.86864	235.86864	235.80902	235.80902		0.00	0	
Total R210 Future											0.00	0	68
Total For R210											0.00	0	68
R213	On	04/05/2023	Bond Future			10.52971	82.82959	10.55671	82.70555	9.71	0.00	0	33,94
R213	On	03/08/2023	Bond Future			10.64004	84.46188	10.66826	84.33551	10.05	0.00	0	
R213	On	02/11/2023	Bond Future			10.75409	82.61378	10.78364	82.48486	9.99	0.00	0	5,71
R213	On	01/02/2024	Bond Future			10.86516	84.34429	10.89613	84.21280	9.46	0.00	0	
R213	On	02/05/2024	Bond Future			10.99376	82.47664	11.02630	82.34232	9.32	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R213 Future												0.00	0	39,71	
R213	On	04/05/2023	Bond Future	10.73	Call			1,805.07000	1.80507	1,847,740	10.15		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			1,014.63000	1.01463	933,260	10.15		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,834.08000	1.83408	1,877,420	10.17		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			998.33000	0.99833	917,630	10.17		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,863.30000	1.86330	1,907,310	10.19		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			982.26000	0.98226	902,230	10.19		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			4,943.92000	4.94392	5,024,200	10.95		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			823.67000	0.82367	777,580	10.95		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			4,977.13000	4.97713	5,057,740	10.96		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			815.02000	0.81502	769,260	10.96		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			4,910.76000	4.91076	4,990,720	10.94		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			832.41000	0.83241	786,000	10.94		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			2,106.98000	2.10698	2,038,940	10.33		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			3,540.45000	3.54045	3,601,640	10.34		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			2,091.06000	2.09106	2,023,330	10.34		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			3,567.23000	3.56723	3,628,740	10.35		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			2,075.25000	2.07525	2,007,840	10.35		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			3,513.75000	3.51375	3,574,630	10.33		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			5,109.80000	5.10980	5,186,500	10.07		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,788.56000	1.78856	1,733,770	10.07		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			5,138.33000	5.13833	5,215,270	10.08		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,776.86000	1.77686	1,722,310	10.08		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			5,166.91000	5.16691	5,244,100	10.09		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,765.24000	1.76524	1,710,940	10.09		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,999.49000	4.99949	4,904,400	8.88		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			1,906.79000	1.90679	1,946,270	8.88		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,972.01000	4.97201	4,877,170	8.88		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			1,875.07000	1.87507	1,914,050	8.87		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			5,026.73000	5.02673	4,931,390	8.87		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			1,891.06000	1.89106	1,930,290	8.88		0.00	0	
Total R213 Option												0.00	0		
Total For R213												0.00	0	39,71	
R214	On	04/05/2023	Bond Future			11.38130	64.29920	11.40797	64.15737		16.26		0.00	0	22,71
R214	On	03/08/2023	Bond Future			11.47913	65.56630	11.50669	65.42177		16.95		0.00	0	2,91
R214	On	02/11/2023	Bond Future			11.57783	63.59062	11.60632	63.44324		17.01		0.00	0	
R214	On	01/02/2024	Bond Future			11.67360	64.92281	11.70307	64.77240		15.51		0.00	0	
R214	On	02/05/2024	Bond Future			11.77805	62.92027	11.80856	62.76673		15.07		0.00	0	
Total R214 Future												0.00	0	25,71	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	04/05/2023	Bond Future	11.36	Call		1,565.79000	1.56579	1,594,690	16.00	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		1,821.26000	1.82126	1,708,330	16.00	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,592.64000	1.59264	1,622,210	16.02	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		1,794.72000	1.79472	1,682,460	16.02	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,619.72000	1.61972	1,649,970	16.03	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		1,768.48000	1.76848	1,656,900	16.03	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,865.10000	4.86510	4,938,670	18.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,633.33000	1.63333	1,562,370	18.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,898.96000	4.89896	4,972,910	18.08	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,619.03000	1.61903	1,548,450	18.08	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,831.45000	4.83145	4,904,640	18.04	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,647.91000	1.64791	1,576,570	18.04	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		3,876.72000	3.87672	3,780,760	16.60	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,087.07000	3.08707	3,138,840	16.61	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		3,849.76000	3.84976	3,754,150	16.61	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,112.86000	3.11286	3,164,970	16.62	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		3,822.96000	3.82296	3,727,690	16.62	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,061.38000	3.06138	3,112,800	16.60	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,069.76000	5.06976	5,146,080	16.00	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		2,904.22000	2.90422	2,830,130	16.00	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,099.75000	5.09975	5,176,370	16.02	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		2,886.03000	2.88603	2,812,240	16.02	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,130.04000	5.13004	5,206,940	16.03	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		2,868.19000	2.86819	2,794,680	16.03	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		4,945.50000	4.94550	4,849,830	14.78	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		3,213.24000	3.21324	3,270,490	14.76	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,002.91000	5.00291	4,906,620	14.76	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		3,236.90000	3.23690	3,294,470	14.77	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		4,974.13000	4.97413	4,878,160	14.77	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		3,260.65000	3.26065	3,318,520	14.78	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	25,76
Total for Bond											762,116,080.43	8,989	1,436,45
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/05/2023 GOVI			876.99000	876.99000	875.26100	875.26100				0.00	0	84
GOVI On 03/08/2023 GOVI			894.27000	894.27000	892.51000	892.51000				0.00	0	
GOVI On 02/11/2023 GOVI			912.31500	912.31500	910.52100	910.52100				0.00	0	
GOVI On 01/02/2024 GOVI			931.41400	931.41400	929.58600	929.58600				0.00	0	
GOVI On 02/05/2024 GOVI			950.07000	950.07000	948.20000	948.20000				0.00	0	
Total GOVI Future										0.00	0	84
GOVI On 04/05/2023 GOVI	852.86	Call			224,010.00000	22.40100	241,300,000			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			223,910.00000	22.39100	241,200,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			223,810.00000	22.38100	241,100,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Call			552,800.00000	55.28000	570,400,000			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			553,000.00000	55.30000	570,600,000			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			552,900.00000	55.29000	570,500,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			247,110.00000	24.71100	265,050,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	02/11/2023	GOVI	885.82	Call		247,010.00000	24.70100	264,950,000		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		247,210.00000	24.72100	265,150,000		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	Call		496,060.00000	49.60600	514,340,000		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		495,960.00000	49.59600	514,240,000		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		495,860.00000	49.58600	514,140,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put		27,700.00000	2.77000	9,000,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put		27,800.00000	2.78000	9,100,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put		27,900.00000	2.79000	9,200,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	84
Total for GOVI											0.00	0	84
AL37	On	04/05/2023	Index Future			877.01400	877.01400	875.96900	875.96900		0.00	0	
AL37	On	03/08/2023	Index Future			894.29400	894.29400	893.23200	893.23200		0.00	0	
AL37	On	02/11/2023	Index Future			912.34000	912.34000	911.25800	911.25800		0.00	0	
AL37	On	01/02/2024	Index Future			931.43900	931.43900	930.33800	930.33800		0.00	0	
AL37	On	02/05/2024	Index Future			950.09700	950.09700	948.96700	948.96700		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/05/2023	Index Future			1,010.43400	1,010.43400	1,008.04200	1,008.04200		0.00	0	
AL7T	On	03/08/2023	Index Future			1,030.34400	1,030.34400	1,027.90800	1,027.90800		0.00	0	
AL7T	On	02/11/2023	Index Future			1,051.13500	1,051.13500	1,048.65200	1,048.65200		0.00	0	
AL7T	On	01/02/2024	Index Future			1,073.14000	1,073.14000	1,070.60900	1,070.60900		0.00	0	
AL7T	On	02/05/2024	Index Future			1,094.63500	1,094.63500	1,092.04700	1,092.04700		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/05/2023	Index Future			889.86000	889.86000	888.11800	888.11800		0.00	0	10
ALBI	On	03/08/2023	Index Future			907.39400	907.39400	905.62100	905.62100		0.00	0	
ALBI	On	02/11/2023	Index Future			925.70400	925.70400	923.89700	923.89700		0.00	0	
ALBI	On	01/02/2024	Index Future			945.08300	945.08300	943.24100	943.24100		0.00	0	
ALBI	On	02/05/2024	Index Future			964.01300	964.01300	962.12900	962.12900		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future										0.00	0	10
Total For ALBI										0.00	0	10
IGOV On 04/05/2023 Index Future			326.35400	326.35400	325.64900	325.64900				0.00	0	65
IGOV On 03/08/2023 Index Future			332.86400	332.86400	332.14600	332.14600				0.00	0	
IGOV On 02/11/2023 Index Future			339.65800	339.65800	338.92600	338.92600				0.00	0	
IGOV On 01/02/2024 Index Future			346.84400	346.84400	346.09800	346.09800				0.00	0	
IGOV On 02/05/2024 Index Future			353.86600	353.86600	353.10200	353.10200				0.00	0	
Total IGOV Future										0.00	0	65
Total For IGOV										0.00	0	65
Total for Index										0.00	0	75
JIBAR F On 15/03/2023 Jibar Future			7.47500	92.52500	7.49000	92.51000				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			7.76500	92.23500	7.75500	92.24500				0.00	0	
JIBAR F On 17/05/2023 Jibar Future			7.78000	92.22000	7.78000	92.22000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.93500	92.06500	7.94500	92.05500				0.00	0	
JIBAR F On 19/07/2023 Jibar Future			7.95000	92.05000	7.97000	92.03000				0.00	0	
JIBAR F On 16/08/2023 Jibar Future			8.02000	91.98000	8.04000	91.96000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			8.04000	91.96000	8.06000	91.94000				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			8.04500	91.95500	8.08500	91.91500				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			7.99500	92.00500	8.04500	91.95500				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			7.90000	92.10000	7.96000	92.04000				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			7.84000	92.16000	7.91000	92.09000				0.00	0	6
JIBAR F On 18/12/2024 Jibar Future			7.78500	92.21500	7.85500	92.14500				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 :										762,116,080.43	8,989	1,438,50
ABCPI3 On 07/12/2023 Spot Bond			4.90000	328.34092	4.90000	328.25763				16,072,000,000,000.00	3,280,000,000	1,640,000,00
Total ABCPI3 SPOT										16,072,000,000,000.00	3,280,000,000	1,640,000,00
Total For ABCPI3										16,072,000,000,000.00	3,280,000,000	1,640,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	99.88235				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.60681				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.61000	101.91383	9.61000	101.88755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			11.77500	89.05065	11.77500	89.02266				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 31/03/2026 Spot Bond					0.00000	101.71705				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF006 On 01/12/2030 Spot Bond					0.00000	100.18109				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	99.77715				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 26/09/2023 Spot Bond					0.00000	102.17180				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	101.17077				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.65338				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.18640				0.00	0	4,000,000.00
Total ABFN25 SPOT										0.00	0	4,000,000.00
Total For ABFN25										0.00	0	4,000,000.00
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.68744				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.44131				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.96466				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.03332				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.84718				0.00	0	4,690,000,00
Total ABFN32 SPOT										0.00	0	4,690,000,00
Total For ABFN32										0.00	0	4,690,000,00
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.00912				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.09654				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.27066				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.69138				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.04303				0.00	4,280,000,000	2,140,000,00
Total ABFN40 SPOT										0.00	4,280,000,000	2,140,000,00
Total For ABFN40										0.00	4,280,000,000	2,140,000,00
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.87423				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.47673				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.18824				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.20209				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.66262				0.00	0	
Total ABFN46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.27100				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4i On 24/08/2025 Spot Bond					0.00000	100.27816				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4i On 30/03/2024 Spot Bond					0.00000	101.50113				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5i On 30/03/2026 Spot Bond					0.00000	101.41842				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.77279				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5i On 30/03/2031 Spot Bond					0.00000	101.48760				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5i On 14/02/2025 Spot Bond					0.00000	100.52148				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5i On 14/02/2027 Spot Bond					0.00000	100.63029				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5i On 14/02/2029 Spot Bond					0.00000	100.54093				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5i On 08/11/2027 Spot Bond					0.00000	99.99979				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5i On 14/11/2025 Spot Bond					0.00000	100.52329				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5i On 14/11/2027 Spot Bond					0.00000	100.53801				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	100.18814				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	100.36727				0.00	5,000,000,000	9,500,000,000
Total ABFN61 SPOT										0.00	5,000,000,000	9,500,000,000
Total For ABFN61										0.00	5,000,000,000	9,500,000,000
ABFN6 On 24/02/2030 Spot Bond					0.00000	100.29154				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.82430				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	102.11939				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.73136				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.98842				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.28011				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.02070				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.82703				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.90304				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
ABKI04 On 13/03/2024 Spot Bond			7.99100	7.99100	7.99100	157.56959				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	66.87621	100.00000	66.71849				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.72100	3.72100	3.72100	166.00278				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.68000	4.68000	4.68000	215.80809				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.12500	5.12500	5.12500	237.93153				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.52500	8.52500	8.52500	108.47597				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.12000	106.32829	9.12000	106.30210				0.00	0	470,000,00
Total ABS16 SPOT										0.00	0	470,000,00
Total For ABS16										0.00	0	470,000,00
ABS17 On 11/11/2027 Spot Bond			8.93500	109.82159	8.93500	109.79508				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.16000	105.33071	8.16000	105.30744				0.00	0	4,870,000,00
Total ABS18 SPOT										0.00	0	4,870,000,00
Total For ABS18										0.00	0	4,870,000,00
ABS19 On 24/02/2028 Spot Bond			9.58000	9.58000	9.58000	100.66282				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.28000	98.54357	9.28000	98.51888				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	14.07452	100.00000	14.04303				0.00	0	
Total ABS7/R186 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.55000	329.16589	4.55000	329.08550				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.40000	11.40000	11.40000	101.11828				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	102.11468				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	102.07213				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	102.00010				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.17668				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.51281				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.87752				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.49749				0.00	1,400,000,000	700,000,000
Total AGL02 SPOT										0.00	1,400,000,000	700,000,000
Total For AGL02										0.00	1,400,000,000	700,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	101.33903				0.00	0	40,000,000
Total AGL03 SPOT										0.00	0	40,000,000
Total For AGL03										0.00	0	40,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	99.97881				0.00	0	40,000,000
Total AGLG01 SPOT										0.00	0	40,000,000
Total For AGLG01										0.00	0	40,000,000
AGRIA On 28/10/2025 Spot Bond					0.00000	103.89868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.70642				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.86822				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.92480				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	106.05092				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	101.25153				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.17351				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.19990				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.82500	97.92449	8.82500	97.90114				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.23973				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.37238				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.53799				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2O On 18/04/2023 Spot Bond					0.00000	101.10374				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.37620				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.71500	100.51660	9.71500	100.49098				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.47246				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.38832				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.40447				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.69167				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.78101				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.36198				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.38821				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.40433				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.51684				0.00	0	
Total AHF6D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.48066				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.54588				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.39626				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.39021				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.41237				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.40472				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.91934				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.52883				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.98500	104.64952	7.98500	104.62689			43,246,760,000,000.00	5,416,000,000	5,416,000,000	
Total AIR02 SPOT									13,246,760,000,000.00	5,416,000,000	5,416,000,000	
Total For AIR02									13,246,760,000,000.00	5,416,000,000	5,416,000,000	
AIR04 On 29/05/2024 Spot Bond			10.43000	101.20257	10.43000	101.17414			0.00	0	0	
Total AIR04 SPOT									0.00	0	0	
Total For AIR04									0.00	0	0	
AIR05 On 29/05/2030 Spot Bond			11.98000	93.33060	11.98000	93.30061			0.00	0	0	
Total AIR05 SPOT									0.00	0	0	
Total For AIR05									0.00	0	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.54858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.56565				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.05580				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.81000	195.08199	6.81000	195.02256				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.78989				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.10385				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	102.23617				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.85072				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.40023				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	100.16346				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASN02:On 07/12/2033 Spot Bond			5.47500	252.69691	5.47500	252.62892				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03:On 07/12/2033 Spot Bond			6.08500	219.27046	6.08500	219.20790				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15 On 31/03/2028 Spot Bond			5.55000	207.43702	5.55000	207.38078				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.40000	116.76409	5.40000	116.73282				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.16659				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	102.21101				0.00	0	40,000,00
Total ASN264 SPOT										0.00	0	40,000,00
Total For ASN264										0.00	0	40,000,00
ASN27 On 20/06/2023 Spot Bond					0.00000	101.90136				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.54249				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.41888				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.38752				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	99.87224				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.77453				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.98732				0.00	0	40,000,00
Total ASN300 SPOT										0.00	0	40,000,00
Total For ASN300										0.00	0	40,000,00
ASN31 On 20/12/2023 Spot Bond					0.00000	102.70332				0.00	0	40,000,00
Total ASN310 SPOT										0.00	0	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For ASN310										0.00	0	40,000,00
ASN31: On 31/03/2029 Spot Bond			5.11500	5.11500	5.11500	115.03857				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.64500	5.64500	5.64500	104.35300				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	102.02637				0.00	0	40,000,00
Total ASN327 SPOT										0.00	0	40,000,00
Total For ASN327										0.00	0	40,000,00
ASN32: On 20/06/2024 Spot Bond					0.00000	102.20873				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.70879				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.57108				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.61000	113.91342	5.61000	113.88228				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	102.00856				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.35329				0.00	0	8,400,00
Total ASN346 SPOT										0.00	0	8,400,00
Total For ASN346										0.00	0	8,400,00
ASN35: On 20/06/2024 Spot Bond					0.00000	102.09497				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.95532				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.95532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	100.20449				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN361 On 20/06/2024 Spot Bond					0.00000	102.33088				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN371 On 20/12/2024 Spot Bond					0.00000	102.06202				0.00	0	40,000.00
Total ASN373 SPOT										0.00	0	40,000.00
Total For ASN373										0.00	0	40,000.00
ASN371 On 20/12/2024 Spot Bond					0.00000	102.46475				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN381 On 06/11/2023 Spot Bond					0.00000	101.52631				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2023 Spot Bond					0.00000	99.82796				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN381 On 15/03/2023 Spot Bond					0.00000	99.82796				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN381 On 20/12/2024 Spot Bond					0.00000	102.21921				0.00	0	40,000.00
Total ASN388 SPOT										0.00	0	40,000.00
Total For ASN388										0.00	0	40,000.00
ASN381 On 17/12/2025 Spot Bond					0.00000	99.78043				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN401 On 20/12/2024 Spot Bond					0.00000	101.93398				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN411 On 20/12/2024 Spot Bond					0.00000	102.14688				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41(On 05/12/2023 Spot Bond					0.00000	100.04801				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42(On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42(On 20/12/2024 Spot Bond					0.00000	104.72821				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	101.81114				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	101.84622				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	102.21149				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	102.02608				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.20598				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.21291				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2024 Spot Bond			10.17500	10.17500	10.17500	100.26041				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.86500	10.86500	10.86500	100.28442				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.87862				0.00	0	
Total ASN471 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.96616				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	102.51738				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	102.31087				0.00	0	40,000,00
Total ASN480 SPOT										0.00	0	40,000,00
Total For ASN480										0.00	0	40,000,00
ASN48: On 25/08/2025 Spot Bond					0.00000	127.91775				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.65000	10.65000	10.65000	100.19055				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.47237				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.86364				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.86364				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.93274				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.22000	98.14903	10.22000	98.12216				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.40000	97.91773	9.40000	97.89302				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.95000	96.85100	9.95000	96.82517				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			9.95000	96.85100	9.95000	96.82517				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2024 Spot Bond			8.52500	101.65762	8.52500	101.63417				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			10.47500	101.83666	10.47500	101.80794				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			10.42500	101.83208	10.42500	101.80350				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.92500	101.53517	9.92500	101.50800				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.92500	101.53517	9.92500	101.50800				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.71280				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.92894				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.56000	101.08851	10.56000	101.06045				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.65000	100.89783	10.65000	100.86892				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.51000	101.08989	10.51000	101.06130				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56(On 05/02/2024 Spot Bond					0.00000	101.77893				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	101.12930				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56(On 04/09/2024 Spot Bond					0.00000	100.04976				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	95.06742				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2024 Spot Bond			10.00000	100.26992	10.00000	100.24289				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	101.39245				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	101.28208				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	101.03025				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	101.10891				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	100.23372				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	100.01214				0.00	0	40,000,00
Total ASN607 SPOT										0.00	0	40,000,00
Total For ASN607										0.00	0	40,000,00
ASN61(On 31/01/2030 Spot Bond					0.00000	101.05024				0.00	0	
Total ASN610 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.89833				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.25581				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	102.00297				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.30452				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	92.20850				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.93363				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.24014				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.64835				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	102.12567				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	102.26578				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.05451				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.89350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	99.86881				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	101.43206				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.82151				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 19/08/2025 Spot Bond					0.00000	100.43832				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	102.62806				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	101.80020				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	103.21559				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	102.26366				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN682 On 31/08/2026 Spot Bond					0.00000	100.24014				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN683 On 22/06/2026 Spot Bond					0.00000	96.51080				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684 On 31/03/2032 Spot Bond					0.00000	101.81455				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond					0.00000	100.92276				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.01467				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.24391				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.04317				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	102.05089				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	102.06153				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	102.27322				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.72019				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.83204				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.45966				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.83892				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	99.78403				0.00	0	
Total ASN716 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN716										0.00	0	
ASN716 On 30/09/2024 Spot Bond					0.00000	101.58441				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	99.87184				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.05183				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	100.99233				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.22481				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	101.83394				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.99768				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	102.01896				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN747 On 25/11/2024 Spot Bond					0.00000	95.65050				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN748 On 31/10/2026 Spot Bond					0.00000	100.95803				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	102.37472				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN770 On 21/12/2026 Spot Bond					0.00000	102.28023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.65384	9.65384	9.65384	104.82358				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	99.78419				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.18500	10.18500	10.18500	101.00689				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.04058				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.95320				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.95419				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	99.86362				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.83486				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.70042				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.62397				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.36895				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82: On 08/04/2025 Spot Bond					0.00000	101.82743				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	95.26611				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.42573				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.64007				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.63692				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.44708				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.30182				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.30182				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.04071				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	102.04689				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.09879				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.09283				0.00	0	
Total ASN839 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	101.09283				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	101.13762				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	106.08398				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.03000	7.03000	7.03000	100.83833				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.08000	7.08000	7.08000	100.84401				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.23000	7.23000	7.23000	100.86104				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.04621				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.04122				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	101.99777				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	102.04049				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.22488				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	101.30486				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86(On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86(On 29/10/2025 Spot Bond					0.00000	100.96619				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86(On 25/04/2042 Spot Bond					0.00000	107.97483				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86(On 31/07/2026 Spot Bond					0.00000	104.22737				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	99.97503				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	99.97503				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86(On 09/06/2023 Spot Bond					0.00000	99.97804				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	99.85125				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	99.85125				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86(On 30/09/2027 Spot Bond					0.00000	101.79033				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	101.90845				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87: On 20/06/2027 Spot Bond					0.00000	102.27444				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	102.25317				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.91391				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	99.97395				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.27631				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.87994				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	99.81501				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.10000	101.58598	11.10000	101.55568				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	94.74881				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.90576				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.97640				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.22913				0.00	0	
Total ASN913 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.23337				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.22913				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.22489				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.22701				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.23019				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.22701				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.23019				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	97.34048				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	95.21730				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	102.16787				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	106.45849				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	102.32772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.98913				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	102.18940				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN941 On 20/12/2027 Spot Bond					0.00000	102.11065				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN942 On 20/12/2025 Spot Bond					0.00000	102.04021				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN944 On 20/12/2027 Spot Bond					0.00000	102.43409				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN945 On 20/06/2027 Spot Bond					0.00000	101.98181				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN950 On 20/06/2027 Spot Bond					0.00000	101.99777				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN951 On 31/08/2027 Spot Bond					0.00000	100.22489				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN952 On 31/07/2027 Spot Bond					0.00000	101.04542				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN953 On 20/12/2027 Spot Bond					0.00000	102.29580				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN954 On 20/12/2025 Spot Bond					0.00000	102.05723				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 20/12/2024 Spot Bond					0.00000	101.93398				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.70322				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	106.04462				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.31058				0.00	0	40,000,00
Total ASN973 SPOT										0.00	0	40,000,00
Total For ASN973										0.00	0	40,000,00
ASN97: On 20/12/2027 Spot Bond					0.00000	101.10646				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	86.33393				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	101.07943				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.97125				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	96.68941				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	79.32928				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	100.56757				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	100.43223				0.00	0	
Total ASN983 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN983										0.00	0	
ASN98 On 17/02/2028 Spot Bond					0.00000	100.48269				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN98 On 22/05/2023 Spot Bond					0.00000	100.33979				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98 On 22/05/2023 Spot Bond					0.00000	100.31757				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99 On 01/08/2023 Spot Bond					0.00000	100.08519				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99 On 20/12/2025 Spot Bond					0.00000	100.16486				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.11000	101.92446	7.11000	101.90490				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.04393				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.00027				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.30685				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.68960				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.49341				0.00	0	2,500,000,00
Total BAWGL1 SPOT										0.00	0	2,500,000,00
Total For BAWGL1										0.00	0	2,500,000,00
BAWGL On 22/08/2027 Spot Bond					0.00000	100.70806				0.00	0	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAWGL2 SPOT										0.00	0	40,000,00
Total For BAWGL2										0.00	0	40,000,00
BAYA72 On 31/03/2026 Spot Bond			11.85000	11.85000	11.85000	106.12846				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.37348				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.10489				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.14867				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.73538				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.20882				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	102.13795				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.23689				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.99162				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.60449				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	102.20281				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA91 On 30/06/2023 Spot Bond					0.00000	102.00851				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	102.05149				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	102.00798				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.75183				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.99073				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	101.23037				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	102.13913				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	102.13820				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	102.07758				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.35548				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.48515				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.39931				0.00	0	
Total BAYB16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BAYB16										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	102.35585				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	102.33871				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	102.35548				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	102.35585				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2 On 30/09/2025 Spot Bond					0.00000	102.44274				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.95500	8.95500	8.95500	99.76351				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.84440				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	99.77056				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.71743				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.67050				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.67249				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	77.56406				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.89891				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.52455				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.04662				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.54197				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.83091				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.13487				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.60993				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.96316				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.62000	103.63823	8.62000	103.61406				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.27791				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	101.19237				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.61964				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.65592				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.01280				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.49343				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.98600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	74.55400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	54.74800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	50.90800				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.17009				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	100.17196				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.51893				0.00	0	
Total BPPF13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.35840				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.44671				0.00	0	40,000,00
Total BPPF23 SPOT										0.00	0	40,000,00
Total For BPPF23										0.00	0	40,000,00
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.40834				0.00	0	4,486,80
Total BPPF27 SPOT										0.00	0	4,486,80
Total For BPPF27										0.00	0	4,486,80
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.82184				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.49088				0.00	0	750,000,00
Total BPPF32 SPOT										0.00	0	750,000,00
Total For BPPF32										0.00	0	750,000,00
BPPF3: On 10/05/2023 Spot Bond					0.00000	100.59694				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	102.47934				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	102.49012				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3: On 31/03/2024 Spot Bond					0.00000	100.12758				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.74393				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.94745				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10C On 30/09/2026 Spot Bond					0.00000	102.03408				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.99057				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.33837				0.00	0	40,000,0€
Total CBL29 SPOT										0.00	0	40,000,0€
Total For CBL29										0.00	0	40,000,0€
CBL30 On 02/11/2024 Spot Bond					0.00000	100.73338				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.35991				0.00	0	540,000,0€
Total CBL31 SPOT										0.00	0	540,000,0€
Total For CBL31										0.00	0	540,000,0€
CCT01 On 23/06/2023 Spot Bond			8.45000	103.73927	8.45000	103.71583				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.75000	106.09681	8.75000	106.07184				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.30000	103.16917	9.30000	103.14326				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.34000	10.34000	10.34000	101.02199				0.00	0	137,995,1€
Total CCT04 SPOT										0.00	0	137,995,1€
Total For CCT04										0.00	0	137,995,1€
CGR42 On 03/08/2023 Spot Bond					0.00000	101.08005				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.25860				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	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
CGR50 On 23/10/2023 Spot Bond					0.00000	101.38150				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.44062				0.00	87,498,000	21,874,50
Total CGR51 SPOT										0.00	87,498,000	21,874,50
Total For CGR51										0.00	87,498,000	21,874,50
CGR52 On 30/06/2025 Spot Bond					0.00000	102.13410				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	100.24649				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	100.25850				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.88173	4.77000	103.03400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.35100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	102.09912				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.63500	105.82486	9.63500	105.79734				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.21352	8.70700	109.09200				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.94027				0.00	0	
Total CLN366 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	104.38940				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.94000	104.57580	10.94000	104.54503				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	113.58721	6.50000	108.41200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.01200				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.42100	158.07306	6.42100	158.02639				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.53100	152.18463	8.53100	152.13116				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.28000	101.20765	9.28000	101.18270				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.16553				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.52137				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	102.69200				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	99.82100				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/04/2023 Spot Bond				100.00000	0.00000	100.96101				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	99.37702				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	99.87595				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 09/03/2023 Spot Bond				100.00000	0.00000	99.97689				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.18343				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.09295				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	100.90452				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	99.68746				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	99.87595				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	102.09388				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.27977				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.18000	101.75307	10.18000	101.72516				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN536 On 18/07/2023 Spot Bond					0.00000	101.03957				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	100.58364				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.42161				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	158.89000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.22035				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.65000	101.49921	9.65000	101.47279				0.00	0	1,052,753,60
Total CLN546 SPOT										0.00	0	1,052,753,60
Total For CLN546										0.00	0	1,052,753,60
CLN547 On 29/03/2025 Spot Bond			9.70000	105.14163	9.70000	105.11411				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.79000	104.10910	9.79000	104.08161				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.84000	9.84000	9.84000	324.45856				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.56558				0.00	0	
Total CLN556 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.59469				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.31510				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.52312				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	136.45100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.61065				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.15000	103.22019	10.15000	103.24964				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.65000	104.43472	9.65000	104.40753				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.90974				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.45175				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.49391				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.05016				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.58896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.88000	103.42830	9.88000	103.40075				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.61327				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.59082				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	99.82504				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	102.22147				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	101.24634				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	101.67450				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.67546				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	99.77646				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	101.25653				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	100.40448				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN586 On 16/09/2025 Spot Bond					0.00000	101.76219				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	103.14672				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.70088				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.43439				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.37247				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.84100	156.32756	4.84100	125.14238				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.58460				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	101.83214				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.31189				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.12000	9.12000	9.12000	102.66874				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.61351				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	99.95242				0.00	0	
Total CLN599 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	102.00214				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	102.00214				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	102.24400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.70500	8.70500	8.70500	100.78790				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.73945				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2024 Spot Bond					0.00000	100.00023				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	103.84747				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	101.29969				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.36081				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.28000	103.29436	9.28000	103.26845				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	101.08862				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.04677				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.02454				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	100.34258				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.49500				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	103.38485				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.24319				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.91972				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	101.30013				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 19/08/2025 Spot Bond					0.00000	100.45251				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN627 On 31/07/2034 Spot Bond					0.00000	99.49396				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.80500	61.13852	12.80500	79.87874				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	100.64164				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.35000	98.66265	10.35000	98.63516				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.45122				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	100.58034				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.72216				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.70112				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.57668				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.37604				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.44993				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.72462				0.00	0	
Total CLN638 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.47571				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	101.20213				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.37725				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.97835				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.09379				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.98050				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.55667				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.20150				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.44993				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.44993				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	99.78400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	102.25339				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	102.00716				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	102.42448				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	101.80800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	129.38600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	152.82700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	100.89150				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.50662				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.80018				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	103.21180				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67 On 19/08/2025 Spot Bond					0.00000	100.48001				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.38847	161.06074	5.38847	130.85475				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.38847	161.06074	5.38847	130.85560				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.48645				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.50362				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.96095				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	102.15201				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.02339				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.90648				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.94012				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.76030				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	102.17103				0.00	0	
Total CLN687 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	102.17081				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	104.20301				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.71458				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.99268				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.59475				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.08530				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.59643				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	106.18132				0.00	0	40,000,00
Total CLN699 SPOT										0.00	0	40,000,00
Total For CLN699										0.00	0	40,000,00
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.77467				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.86869				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.63873				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.51219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.47029				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.96290				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.04959				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.28967				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	99.88465				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	100.54821				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.97131				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.97131				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.97131				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.09960				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	99.88596				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72(On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.10802				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.42684				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72(On 01/06/2026 Spot Bond					0.00000	100.16320				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.12904				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	101.86837				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	101.86837				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	101.86837				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	101.88938				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	101.88938				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	101.88938				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.59804				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.62305				0.00	0	
Total CLN731 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.25328				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.99243				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	99.88462				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.50837				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	102.26487				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	102.56306				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	118.27000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	93.26583				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.44563				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.88941				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.91006				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.08900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.26043				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.23223				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	101.99262				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.03085				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	98.08978				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	99.87925				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.53514				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	98.93404				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.72524				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.30149				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.35528				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.29117				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.73136				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.67777				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	101.02641				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.98204				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.72524				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.60008				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	99.04863				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	104.87873				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	82.06281				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	86.94009				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.21979				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.05672				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.94000	5.94000	5.94000	103.84075				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.21424				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.24395				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.93864				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.94350				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78 On 19/08/2025 Spot Bond					0.00000	100.48847				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.96777				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.97844				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	101.79033				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78(On 21/12/2027 Spot Bond					0.00000	101.82435				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	101.79033				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	110.73295				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	110.56562				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	101.03586				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.66400				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN792 On 31/01/2025 Spot Bond					0.00000	101.03586				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.89046				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	101.03586				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.79040				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	101.03586				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	101.03601				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.04041				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.04041				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.22587				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	86.34059				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.94641				0.00	0	
Total CLN804 SPOT										0.00	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 CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.31347				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.04537				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.22708				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.97747				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.87689				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.95500	99.78751	8.95500	99.76351				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.88728				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.21564				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	101.03586				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.03608				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.04537				0.00	0	322,443,10
Total CLN817 SPOT										0.00	0	322,443,10
Total For CLN817										0.00	0	322,443,10
CLN817 On 31/01/2030 Spot Bond					0.00000	100.93865				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.03586				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.03608				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.79040				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.03608				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.03608				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.03573				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.03608				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.26981				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.03586				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83(On 31/07/2026 Spot Bond					0.00000	104.01337				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83(On 31/05/2025 Spot Bond					0.00000	100.18801				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83(On 31/07/2027 Spot Bond					0.00000	101.03573				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83(On 31/01/2030 Spot Bond			9.28000	9.28000	9.28000	102.83893				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83(On 31/08/2025 Spot Bond					0.00000	100.22474				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83(On 31/08/2026 Spot Bond					0.00000	100.22488				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83(On 31/08/2027 Spot Bond					0.00000	100.22489				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83(On 31/08/2029 Spot Bond					0.00000	100.22479				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83(On 31/03/2027 Spot Bond					0.00000	101.79039				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83(On 20/06/2027 Spot Bond					0.00000	101.98287				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84(On 02/05/2023 Spot Bond					0.00000	101.68236				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84(On 20/07/2026 Spot Bond					0.00000	101.66100				0.00	0	
Total CLN841 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN841										0.00	0	
CLN84: On 20/07/2026 Spot Bond					0.00000	101.10900				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84: On 20/07/2026 Spot Bond					0.00000	100.05000				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84: On 07/09/2026 Spot Bond					0.00000	100.02401				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.61862				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.63619				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN84: On 31/03/2025 Spot Bond					0.00000	101.79040				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84: On 31/03/2027 Spot Bond					0.00000	101.79039				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84: On 31/03/2029 Spot Bond					0.00000	101.79001				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85: On 31/07/2025 Spot Bond					0.00000	101.09917				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85: On 27/09/2028 Spot Bond					0.00000	102.19917				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	101.99777				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85: On 20/06/2027 Spot Bond					0.00000	102.08717				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	102.22125				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	102.26381				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	102.13847				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	101.40603				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	83.11774				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	101.03608				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	102.10420				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.97649				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	99.97492				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	113.14955				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	99.60400				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	100.98700				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	101.13766				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.31710				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.91938				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.92896				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.92410				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.81377				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.22474				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	102.02970				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.29044				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	101.29044				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.97798				0.00	0	
Total CLN877 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	100.91728				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.61351				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	101.60480				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	84.09272				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.91437				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.86403				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.66168				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.66168				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	81.48356				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	81.63195				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.69000	5.69000	5.69000	124.13276				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN89(On 20/12/2027 Spot Bond					0.00000	102.21068				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN89 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	
CLN89 On 20/12/2027 Spot Bond					0.00000	102.10000				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN89 On 31/07/2025 Spot Bond					0.00000	101.03608				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN89 On 20/12/2025 Spot Bond					0.00000	102.04446				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN89 On 31/08/2025 Spot Bond					0.00000	100.22474				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN89 On 30/09/2027 Spot Bond					0.00000	101.79033				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN89 On 02/04/2026 Spot Bond					0.00000	101.53510				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN89 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	
CLN89 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.58923				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN90 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	67.09877				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN907 On 20/12/2027 Spot Bond			11.38000	11.38000	11.38000	105.15359				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	102.36600				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			10.73500	10.73500	10.73500	104.14433				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	99.79898				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	102.34887				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	102.19578				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	102.75948				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	105.01600				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond					0.00000	105.41100				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN910 On 20/06/2024 Spot Bond					0.00000	102.35224				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	101.16164				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	101.03556				0.00	0	
Total CLN912 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN912										0.00	0	
CLN91: On 20/12/2027 Spot Bond					0.00000	101.24850				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN91: On 20/12/2027 Spot Bond					0.00000	100.42131				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN91: On 20/12/2032 Spot Bond					0.00000	100.44441				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN91: On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN91: On 28/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total CLN917 SPOT										0.00	0	5,000,000.00
Total For CLN917										0.00	0	5,000,000.00
CLN91: On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,000,000.00
Total CLN918 SPOT										0.00	0	8,000,000.00
Total For CLN918										0.00	0	8,000,000.00
CLN91: On 28/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN92: On 29/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.25000	103.54370	10.25000	103.51533				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.94000	103.77705	10.94000	103.74669				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.34000	101.16178	11.34000	101.13113				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.71500	103.86388	9.71500	103.83642				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.71000	95.20730	12.71000	95.17507				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.30000	95.27904	11.30000	95.25028				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.49783				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.05000	10.05000	10.05000	103.68863				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.19835				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.85421				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.16792				0.00	0	2,540,000,00
Total DSY06 SPOT										0.00	0	2,540,000,00
Total For DSY06										0.00	0	2,540,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	100.38006				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.61191				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.90732				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	99.86816				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DTF004 On 14/09/2025 Spot Bond					0.00000	99.86543				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.05000	101.06748	9.05000	101.04277				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	100.49789	9.69000	100.47162				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.49789	9.69000	100.47162				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.25000	98.26027	10.25000	98.23313				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.13000	96.12236	11.13000	96.09360				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.51850	10.10000	100.49114				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.51850	10.10000	100.49114				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	101.62663				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.67791				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.34012				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.59689				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.87459				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.21656				0.00	0	4,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB24 On 31/05/2024 Spot Bond					0.00000	100.36513				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB25 On 31/05/2026 Spot Bond					0.00000	100.47208				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB26 On 31/01/2025 Spot Bond					0.00000	100.79406				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.89395				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	100.91403				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB30 On 21/08/2025 Spot Bond					0.00000	102.71658				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFB31 On 15/12/2026 Spot Bond					0.00000	102.91883				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC26 On 15/12/2028 Spot Bond					0.00000	99.80871				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.19000	100.58574	9.19000	100.56078				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.73500	116.38551	5.73500	116.35329				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.60000	101.68506	5.60000	101.65727				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037/1 On 31/01/2037 Spot Bond			2.25000	149.50271	2.25000	149.47543				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.93500	156.80251	4.93500	156.76247				0.00	0	2,414,600,00
Total EL28 SPOT										0.00	0	2,414,600,00
Total For EL28										0.00	0	2,414,600,00
EL29 On 19/11/2029 Spot Bond			4.90500	141.33568	4.90500	141.29970				0.00	0	55,450,00
Total EL29 SPOT										0.00	0	55,450,00
Total For EL29										0.00	0	55,450,00
EL30 On 29/07/2030 Spot Bond			4.91000	135.57569	4.91000	135.54116				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.55500	120.26349	5.55500	120.23089				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.47000	105.47099	5.47000	105.44254				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	149.50271	2.25000	149.47543				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	185.19345				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	182.18757				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	170.60736				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	141.86135				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	140.89895				0.00	0	
Total ELN007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	137.15915				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	127.52203				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	122.71014				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	124.65242				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	103.25907				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 08/03/2023 Spot Bond					0.00000	110.57187				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	113.70475				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	106.51272				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	111.99557				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.36000	103.11370	10.36000	103.08493				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.63000	12.63000	12.63000	95.40316				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.68000	12.68000	12.68000	99.34224				0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			10.45000	10.45000	10.45000	101.80523				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.45000	10.45000	10.45000	101.74357				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.43500	12.43500	12.43500	97.79288				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	99.61309				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.93500	14.93500	14.93500	92.87548				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.19260				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.02350				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.04701				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.15700				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.95223				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.02426				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF024 On 14/03/2025 Spot Bond					0.00000	100.25429				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	99.87915				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.65428				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	99.86148				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.62635				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.49915				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.73394				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.53052				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.94118				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.85236				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	101.40835				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.74915				0.00	0	
Total EQT010 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT010										0.00	0	
EQT01 On 11/11/2023 Spot Bond					0.00000	100.54120				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01 On 11/11/2025 Spot Bond					0.00000	100.56484				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01 On 11/11/2027 Spot Bond					0.00000	101.09776				0.00	0	2,540,000,00
Total EQT013 SPOT										0.00	0	2,540,000,00
Total For EQT013										0.00	0	2,540,000,00
ERS3B On 17/05/2025 Spot Bond					0.00000	100.48781				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.50331				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.49546				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.51097				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.49576				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.51688				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.49309				0.00	0	74,935,70
Total ERSA30 SPOT										0.00	0	74,935,70
Total For ERSA30										0.00	0	74,935,70
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.50309				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	100.51329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.52094				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.25000	99.73261	9.25000	99.70785				1,901,124,750,000.00	205,527,000	7,576,809,800
Total ES26 SPOT										1,901,124,750,000.00	205,527,000	7,576,809,800
Total For ES26										1,901,124,750,000.00	205,527,000	7,576,809,800
ES26/R On 02/04/2026 Spot Bond			7.85000	103.39873	7.85000	103.37686				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.88500	73.94043	11.91500	73.77243				1,055,587,668,000.00	88,816,800	2,443,418,000
Total ES33 SPOT										1,055,587,668,000.00	88,816,800	2,443,418,000
Total For ES33										1,055,587,668,000.00	88,816,800	2,443,418,000
ES33/R On 15/09/2033 Spot Bond			7.50000	99.87804	7.50000	99.85772				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.21500	75.86303	12.24000	75.69663				677,263,118,000.00	55,445,200	5,282,272,100
Total ES42 SPOT										677,263,118,000.00	55,445,200	5,282,272,100
Total For ES42										677,263,118,000.00	55,445,200	5,282,272,100
ES42/R On 25/04/2042 Spot Bond			8.50000	103.13548	8.50000	103.11189				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.42500	11.42500	11.42500	101.04151				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.12500	14.12500	14.12500	95.46784				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.75523				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.53955				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.94119				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.89988				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.37995				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.90263				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.51938				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.35485				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.37000				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.37380				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.59206				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.70433				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.18025				0.00	0	
Total FRB26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.03000	105.85307	9.03000	105.82739			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.92835			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.86339			0.00	0	1,230,000,00
Total FRB29 SPOT									0.00	0	1,230,000,00
Total For FRB29									0.00	0	1,230,000,00
FRB30 On 19/04/2026 Spot Bond			8.95000	101.02436	8.95000	101.00007			0.00	0	594,700,00
Total FRB30 SPOT									0.00	0	594,700,00
Total For FRB30									0.00	0	594,700,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.98837			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.77927			0.00	0	
Total FRB32 SPOT									0.00	0	
Total For FRB32									0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.80779			0.00	0	40,000,00
Total FRB33 SPOT									0.00	0	40,000,00
Total For FRB33									0.00	0	40,000,00
FRB34 On 02/06/2028 Spot Bond					0.00000	101.35634			0.00	0	1,500,000,00
Total FRB34 SPOT									0.00	0	1,500,000,00
Total For FRB34									0.00	0	1,500,000,00
FRB35 On 06/02/2028 Spot Bond					0.00000	100.84752			0.00	0	40,000,00
Total FRB35 SPOT									0.00	0	40,000,00
Total For FRB35									0.00	0	40,000,00
FRBI23 On 07/12/2023 Spot Bond			4.52000	329.23677	4.52000	329.15663			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.74600	3.74600	3.74600	165.92659			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.71000	215.56455	4.71000	215.51095			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.06000	5.06000	5.06000	115.38880				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.44000	5.44000	5.44000	231.58386				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.64000	98.11374	5.64000	98.08691				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.54000	98.41967	5.54000	98.39293				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.04192	9.04192	9.04192	86.63383				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			9.04733	9.04733	9.04733	85.74729				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.02100	5.02100	5.02100	162.09964				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	100.53766				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.52392				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.24284				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(On 20/12/2023 Spot Bond					0.00000	102.78126				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.71285				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.57084				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.57677				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	102.55150				0.00	0	40,000,00
Total FRC299 SPOT										0.00	0	40,000,00
Total For FRC299										0.00	0	40,000,00
FRC30(On 25/04/2023 Spot Bond					0.00000	101.36835				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	101.85561				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.22934				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.16952				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.93550				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.92338				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	102.10005				0.00	0	
Total FRC310 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRC310									0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	102.23211			0.00	0	
Total FRC313 SPOT									0.00	0	
Total For FRC313									0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.00822			0.00	0	
Total FRC315 SPOT									0.00	0	
Total For FRC315									0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	102.20197			0.00	0	
Total FRC316 SPOT									0.00	0	
Total For FRC316									0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.95730			0.00	0	
Total FRC317 SPOT									0.00	0	
Total For FRC317									0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	102.08302			0.00	0	
Total FRC318 SPOT									0.00	0	
Total For FRC318									0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.48788			0.00	0	
Total FRC319 SPOT									0.00	0	
Total For FRC319									0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	102.34619			0.00	0	40,000,00
Total FRC323 SPOT									0.00	0	40,000,00
Total For FRC323									0.00	0	40,000,00
FRC32: On 20/06/2026 Spot Bond					0.00000	102.11473			0.00	0	
Total FRC324 SPOT									0.00	0	
Total For FRC324									0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.54382			0.00	0	
Total FRC325 SPOT									0.00	0	
Total For FRC325									0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.74387			0.00	0	
Total FRC329 SPOT									0.00	0	
Total For FRC329									0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.44559			0.00	0	
Total FRC335 SPOT									0.00	0	
Total For FRC335									0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	101.47069			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.20285				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.60101				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	102.50439				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	101.95044				0.00	0	40,000,00
Total FRC343 SPOT										0.00	0	40,000,00
Total For FRC343										0.00	0	40,000,00
FRC344 On 20/12/2025 Spot Bond					0.00000	101.61391				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	102.68929				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.16012				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.01773				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2023 Spot Bond					0.00000	100.98258				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.21447				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	101.06408				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35: On 31/07/2023 Spot Bond					0.00000	101.10842				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.05154				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.03691				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.04391				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.05551				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.97103				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	101.68048				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.82906				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.56710				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.84222				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	93.37620				0.00	0	
Total FRC366 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.22423				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	92.16238				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	92.31681				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.15909				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	101.15568				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	93.73756				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.17013				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	90.48837				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	90.33394				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.97006				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	102.18510				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 20/12/2026 Spot Bond					0.00000	98.67187				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	100.51103				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.51103				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.48666				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.48666				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.24593				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.03724				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.18635				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	101.34886				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.64888				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.97098				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.03720				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39(On 21/07/2025 Spot Bond					0.00000	101.11790				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39(On 31/03/2023 Spot Bond			14.22000	14.22000	14.22000	101.17591				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	101.17512				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39(On 21/01/2030 Spot Bond					0.00000	101.24627				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	101.37369				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.72000	10.72000	10.72000	100.68379				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	101.56268				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	100.56591				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			12.92000	12.92000	12.92000	103.95581				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.71500	10.71500	10.71500	102.63712				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	101.80332				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	101.50623				0.00	0	
Total FRC407 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	102.36941				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.11000	11.11000	11.11000	105.18795				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.03724				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	101.10471				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	100.24410				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	101.14043				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	100.23571				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.23591				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	103.60589				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	101.10462				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	100.24326				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	101.13292				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42(On 30/04/2026 Spot Bond					0.00000	101.03724				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	102.19917				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	102.23726				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	102.23726				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42(On 31/08/2025 Spot Bond					0.00000	100.22955				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42(On 31/07/2025 Spot Bond					0.00000	101.03714				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42(On 30/09/2027 Spot Bond					0.00000	101.90209				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42(On 30/09/2026 Spot Bond					0.00000	101.99460				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42(On 20/06/2027 Spot Bond					0.00000	102.19784				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42(On 31/10/2027 Spot Bond					0.00000	101.03730				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	101.10122				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43: On 31/08/2027 Spot Bond					0.00000	100.22498				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.03717				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.22498				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.23560				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.40396				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	102.17869				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	102.93579				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.81592				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.80997				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/07/2025 Spot Bond					0.00000	101.10991				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.22710				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.22710				0.00	0	
Total FRC442 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	102.25324				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	102.14460				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	100.97764				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.22498				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	102.38817				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.22498				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.22710				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	102.18713				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.89195				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	100.79905				0.00	0	60,000,000,00
Total FRC452 SPOT										0.00	0	60,000,000,00
Total For FRC452										0.00	0	60,000,000,00
FRC45: On 29/10/2025 Spot Bond					0.00000	100.79092				0.00	0	2,000,000,00
Total FRC453 SPOT										0.00	0	2,000,000,00
Total For FRC453										0.00	0	2,000,000,00
FRC45: On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC454 SPOT										0.00	0	5,000,000.00
Total For FRC454										0.00	0	5,000,000.00
FRC454 On 21/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000.00
Total FRC455 SPOT										0.00	0	2,500,000.00
Total For FRC455										0.00	0	2,500,000.00
FRC455 On 18/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.14000	109.08142	5.14000	109.05322				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.35000	117.45525	5.35000	117.42396				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.34341				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.94338				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.70460				0.00	0	1,500,000.00
Total FRJ25 SPOT										0.00	0	1,500,000.00
Total For FRJ25										0.00	0	1,500,000.00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.04992				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.08668				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.34077				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.34869				0.00	0	1,860,000.00
Total FRJ28 SPOT										0.00	0	1,860,000.00
Total For FRJ28										0.00	0	1,860,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.98126				0.00	0	930,000,00
Total FRJ29 SPOT										0.00	0	930,000,00
Total For FRJ29										0.00	0	930,000,00
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.07598				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.82958				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.87800	4.87800	4.87800	105.99288				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.32000	5.32000	5.32000	117.84097				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.82593				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.46000	115.94105	5.46000	115.90982				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.45500	231.34879	5.45500	231.28669				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.78000	111.66622	5.78000	111.63518				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.45500	5.45500	5.45500	231.28669				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.92100	162.43710	4.92100	162.39569				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	115.24387	3.70500	115.21828				0.00	0	
Total FRS115 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.40000	116.76409	5.40000	116.73282				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.57500	228.98779	5.57500	228.92559				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.62500	228.01256	5.62500	227.95031				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.10100	164.88795	4.10100	164.84956				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.65500	227.42982	5.65500	227.36753				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.60000	114.04728	5.60000	114.01614				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.04000	212.32831	5.04000	212.27364				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.35000	104.50816	6.35000	104.47750				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.25000	210.29822	5.25000	210.24288				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.31000	209.72234	5.31000	209.66681				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.16500	217.79154	6.16500	217.72894				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.30000	105.11362	6.30000	105.08294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.60000	5.60000	5.60000	114.01614				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.68000	112.98164	5.68000	112.95054				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.12000	211.55227	5.12000	211.49734				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.93500	222.07618	5.93500	222.01369				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.25000	210.29822	5.25000	210.24288				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.25000	210.29822	5.25000	210.24288				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.65100	216.14915	4.65100	216.09576				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.87100	162.58521	4.87100	162.54398				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.60000	206.96458	5.60000	206.90818				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.64000	206.58751	5.64000	206.53100				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.84100	162.67416	4.84100	162.63303				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15: On 31/03/2028 Spot Bond			5.11500	211.60068	5.11500	211.54577				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.65000	5.65000	5.65000	206.43683				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	101.31383				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: 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	
FRS18: On 18/09/2023 Spot Bond					0.00000	102.05034				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	101.84655				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	178.63748				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	148.87195				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	204.92293				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	299.12313				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.71918				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.77994				0.00	0	
Total FRS199 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.59785				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.23096				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.28101				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.40141				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	102.31765				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.95044				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.58589				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	126.67361				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	106.77977				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	108.41924				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24: On 12/12/2025 Spot Bond					0.00000	73.77443				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	99.96463				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	114.81717				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.66695				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: 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	
FRS25: On 22/02/2024 Spot Bond					0.00000	99.84784				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.14530				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: 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	
FRS25: On 23/01/2024 Spot Bond					0.00000	123.85211				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	102.33379				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	100.23408				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26: On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.87978				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	126.22700				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.88911				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 31/03/2032 Spot Bond					0.00000	101.88163				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 30/09/2024 Spot Bond					0.00000	102.20355				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	102.42987				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.15051				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	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.95761				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.31000	10.31000	10.31000	95.92173				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.31000	10.31000	10.31000	95.92173				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.05537				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.88442				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.53400	11.53400	11.53400	90.98907				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.44057				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	108.75423				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	114.42593				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	100.51907				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 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	
FRS30 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	
FRS30 On 06/07/2023 Spot Bond					0.00000	101.53828				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	101.03724				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 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	
FRS30 On 31/07/2023 Spot Bond					0.00000	100.00766				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	111.71811				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31 On 21/09/2023 Spot Bond			9.45000	9.45000	9.45000	105.48891				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS31 On 21/09/2023 Spot Bond					0.00000	102.10817				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	104.32984				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS31 On 27/04/2024 Spot Bond					0.00000	100.92638				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS31 On 03/06/2024 Spot Bond					0.00000	100.01257				0.00	0	
Total FRS314 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS314										0.00	0	
FRS314 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS315 On 31/12/2027 Spot Bond					0.00000	100.58409				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS316 On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.16000	4.16000	4.16000	330.01214				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.54000	331.56635	3.54000	331.49438		3,256,800,000,000.00		920,000,000	460,000,000	
Total FRS37 SPOT								3,256,800,000,000.00		920,000,000	460,000,000	
Total For FRS37								3,256,800,000,000.00		920,000,000	460,000,000	
FRS43 On 07/12/2023 Spot Bond			3.90000	3.90000	3.90000	330.63236				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.76413				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.30000	107.54354	5.30000	107.51502				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.94500	67.17864	4.94500	113.73527				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.99100	3.99100	3.99100	165.18233				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.27100	4.27100	4.27100	164.33697				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.96000	4.96000	4.96000	328.11605				0.00	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 FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.49000	106.21577	8.49000	106.19151				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.67000	103.39468	8.67000	103.37044				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.00000	105.63395	9.00000	105.60840			107,125,200,000.00		11,902,800	18,628,40
Total FRX26 SPOT									107,125,200,000.00		11,902,800	18,628,40
Total For FRX26									107,125,200,000.00		11,902,800	18,628,40
FRX27 On 07/03/2027 Spot Bond			8.95000	104.14318	8.95000	104.11840				0.00	0	480,000,00
Total FRX27 SPOT										0.00	0	480,000,00
Total For FRX27										0.00	0	480,000,00
FRX28 On 26/07/2028 Spot Bond			9.73000	102.75777	9.73000	102.73081				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.28000	98.40329	10.28000	98.37603				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.51000	95.05430	10.51000	95.02740				0.00	0	300,000,00
Total FRX31 SPOT										0.00	0	300,000,00
Total For FRX31										0.00	0	300,000,00
FRX32 On 31/03/2032 Spot Bond			10.60500	104.12240	10.60500	104.09284				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.89500	72.99344	11.89500	72.97027				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.47819				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.38703				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.37622				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.38354				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.38569				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.07729				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.09640				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	102.31878				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	100.48747				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.22093				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.22869				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.28189				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.66000	118.12200	4.66000	118.09280				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.20371				0.00	0	
Total GRT07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.75900	104.77454	8.75900	104.74987				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.72974				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.46000	106.54903	7.46000	106.52760				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.91510				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.97794				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.68402				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.50980				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.64713				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.09263				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.45981				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.19246				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.22052				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.72201				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.99991				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.70218				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.54291				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.89808				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.59868				0.00	200,000,000	100,000,000
Total GRT41 SPOT										0.00	200,000,000	100,000,000
Total For GRT41										0.00	200,000,000	100,000,000
GRT42 On 20/11/2026 Spot Bond					0.00000	100.86241				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.08626				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.48440				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.37926				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.05535				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT50 On 10/06/2027 Spot Bond					0.00000	100.33524				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	99.85553				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	99.84895				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.70113				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	101.49968				0.00	0	1,119,646,70
Total GRT54 SPOT										0.00	0	1,119,646,70
Total For GRT54										0.00	0	1,119,646,70
GS0009 On 08/11/2023 Spot Bond					0.00000	100.63299				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.08000	9.08000	9.08000	101.96504				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.79039				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	101.44412				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	105.91146				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	101.01999				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T26 On 30/03/2023 Spot Bond					0.00000	101.47147				0.00	0	
Total H12T26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H12T26										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.20208				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.91577				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.71178				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.80555				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	99.92701				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.43097				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.16192				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.94895				0.00	0	40,000,00
Total HILB15 SPOT										0.00	0	40,000,00
Total For HILB15										0.00	0	40,000,00
HILB16 On 09/11/2027 Spot Bond					0.00000	100.67875				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.82000	328.52918	4.82000	328.44655				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.95000	4.95000	4.95000	329.78778				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.63000	98.90788	10.63000	98.87958				0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total HWAY30 SPOT										0.00	0	1,000,000,00
Total For HWAY30										0.00	0	1,000,000,00
HWAY3 On 28/02/2033 Spot Bond			5.29000	76.72373	5.29000	110.12047				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.94000	84.40187	11.94000	84.37484			488,995,536,000.00		40,954,400	4,889,760,90
Total HWAY34 SPOT									488,995,536,000.00		40,954,400	4,889,760,90
Total For HWAY34									488,995,536,000.00		40,954,400	4,889,760,90
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.05814	100.00000	10.03564			0.00		0	
Total HWAY34/R208 SPOT									0.00		0	
Total For HWAY34/R208									0.00		0	
HWAY3 On 31/07/2035 Spot Bond			12.00500	83.38281	12.00500	83.35597			0.00		0	5,194,604,00
Total HWAY35 SPOT									0.00		0	5,194,604,00
Total For HWAY35									0.00		0	5,194,604,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.05326	100.00000	10.03077			0.00		0	
Total HWAY35/R209 SPOT									0.00		0	
Total For HWAY35/R209									0.00		0	
I2025 On 31/01/2025 Spot Bond			3.39500	167.03604	3.42100	166.92050			323,455,535,500,000.00	389,824,900,000	529,694,655,50	
Total I2025 SPOT									323,455,535,500,000.00	389,824,900,000	529,694,655,50	
Total For I2025									323,455,535,500,000.00	389,824,900,000	529,694,655,50	
I2029 On 31/03/2029 Spot Bond			4.19000	121.12140	4.19000	121.09298			297,203,015,587,000.00	70,931,507,300	152,861,773,60	
Total I2029 SPOT									297,203,015,587,000.00	70,931,507,300	152,861,773,60	
Total For I2029									297,203,015,587,000.00	70,931,507,300	152,861,773,60	
I2033 On 28/02/2033 Spot Bond			4.62000	114.17200	4.64000	113.94339			269,602,441,878,000.00	58,355,506,900	424,776,191,60	
Total I2033 SPOT									269,602,441,878,000.00	58,355,506,900	424,776,191,60	
Total For I2033									269,602,441,878,000.00	58,355,506,900	424,776,191,60	
I2038 On 31/01/2038 Spot Bond			4.67000	127.35277	4.70000	126.86427			31,698,685,090,000.00	6,787,727,000	608,646,775,00	
Total I2038 SPOT									31,698,685,090,000.00	6,787,727,000	608,646,775,00	
Total For I2038									31,698,685,090,000.00	6,787,727,000	608,646,775,00	
I2046 On 31/03/2046 Spot Bond			4.68000	113.72308	4.74000	112.62800			12,766,788,684,000.00	2,727,946,300	537,095,055,70	
Total I2046 SPOT									12,766,788,684,000.00	2,727,946,300	537,095,055,70	
Total For I2046									12,766,788,684,000.00	2,727,946,300	537,095,055,70	
I2050 On 31/12/2050 Spot Bond			4.69000	113.86409	4.69000	113.83576			120,572,001,571,000.00	25,708,315,900	465,070,422,80	
Total I2050 SPOT									120,572,001,571,000.00	25,708,315,900	465,070,422,80	
Total For I2050									120,572,001,571,000.00	25,708,315,900	465,070,422,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
IBG01 On 07/02/2025 Spot Bond					0.00000	100.56571				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.34591				0.00	0	365,167,50
Total IBG02 SPOT										0.00	0	365,167,50
Total For IBG02										0.00	0	365,167,50
IBL109 On 07/12/2023 Spot Bond			4.62000	329.00062	4.62000	328.91964				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.46424				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.62434				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.58236				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.24515				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.35322				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.30308				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.91579				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.85190				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.94471				0.00	0	
Total IBL145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.61343				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.20574				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.21054				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.37452				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.67856				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.24241				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.26818				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.55558				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.55279				0.00	0	40,000,00
Total IBL168 SPOT										0.00	0	40,000,00
Total For IBL168										0.00	0	40,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	101.11693				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.21935				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.21352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.39432				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.89892				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.61294				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.36103				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.71842				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.59833				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.99864				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.66074				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.38457				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.97357				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.97442				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL206 On 09/12/2024 Spot Bond					0.00000	99.97527				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.94091				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.39123				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.98062				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.84570				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.45000	9.45000	9.45000	101.10149				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.02811				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.66832				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			8.01000	8.01000	8.01000	102.61763				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.68942				0.00	0	
Total IBL223 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.53151				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.21660				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.25232				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	93.97366				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	99.97489				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	99.87777				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	99.87427				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.91879				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.91000	8.91000	8.91000	101.87746				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.69675				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.74382				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.86087				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.95558				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.60300				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.14539				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.24646				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	101.09151				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.92925				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.96152				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.69939				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.81500	9.81500	9.81500	98.32445				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.49813				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.68941				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL248 On 30/03/2024 Spot Bond			7.96000	102.58717	7.96000	102.56471				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.28188				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.71228				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.19039				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	99.99983				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	99.88899				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	99.83052				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.85530				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.86572				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.88526				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.73388				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.83378				0.00	0	
Total IBL264 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			8.03000	8.03000	8.03000	99.91253				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.48940				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	100.30388				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.24000	101.45381	9.24000	101.42849				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.01088				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.49000	102.83573	9.49000	102.80940				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.98000	105.01776	10.98000	105.05164				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.05000	105.04791	10.05000	105.01962				0.00	0	120,270,40
Total IDCG11 SPOT										0.00	0	120,270,40
Total For IDCG11										0.00	0	120,270,40
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.94586				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.25167				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.85639				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.70475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	99.67060				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.30736				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.79138				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.80000	101.98109	8.80000	101.95696				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.10839				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.70318				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.28535				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.51092				0.00	1,000,000,000	500,000,000
Total INLV07 SPOT										0.00	1,000,000,000	500,000,000
Total For INLV07										0.00	1,000,000,000	500,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	104.03328				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.83480				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.05957				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV11 On 22/03/2027 Spot Bond					0.00000	101.94582				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.80886				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.24338				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.91232				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	102.44669				0.00	0	4,600,000,00
Total IPF31 SPOT										0.00	0	4,600,000,00
Total For IPF31										0.00	0	4,600,000,00
IPF32 On 01/07/2026 Spot Bond					0.00000	101.58225				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	99.83052				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.32423				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.32764				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.31899				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.32597				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	100.32764				0.00	0	
Total IPF39 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	100.19696				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.40446				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.31550				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.91000	204.06305	5.91000	204.00578				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.53434				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.81000	204.99385	5.81000	204.93684				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.41634				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.12735				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.11606				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	102.03813				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.90369				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.77776				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.04860				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.50290				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.18000	100.29566	8.18000	100.27358				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.15362				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.19000	100.75692	7.19000	100.73763				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.94551				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.23000	99.78750	8.23000	99.76585				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.94441				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.17000	99.78625	8.17000	99.76476				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC204 On 18/11/2023 Spot Bond					0.00000	100.53164				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.02383				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.00430				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.93039				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.66000	6.66000	6.66000	102.84333				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.41000	103.26381	8.41000	103.24044				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.74000	101.53774	5.74000	100.92705				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.10500	9.10500	9.10500	100.56320				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.96231				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.96660				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.40166				0.00	0	
Total IVC224 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	101.67531				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.17137				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.42000	9.42000	9.42000	100.78433				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.21987				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.39500	8.39500	8.39500	101.62657				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.02000	9.02000	9.02000	101.12559				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.19780				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	102.30611				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	102.08735				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.66217				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.78526				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.16516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.20177				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.19942				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	100.16357				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000.00	18,000,000,000	18,000,000,000	18,000,000,000
Total IVC243 SPOT									10,000,000,000,000.00	18,000,000,000	18,000,000,000	18,000,000,000
Total For IVC243									10,000,000,000,000.00	18,000,000,000	18,000,000,000	18,000,000,000
IVZ132 On 04/04/2023 Spot Bond			7.85000	7.85000	7.85000	99.29528			0.00	0	0	
Total IVZ132 SPOT									0.00	0	0	
Total For IVZ132									0.00	0	0	
IVZ133 On 06/04/2023 Spot Bond			7.85000	7.85000	7.85000	99.25288			0.00	0	0	
Total IVZ133 SPOT									0.00	0	0	
Total For IVZ133									0.00	0	0	
IVZ134 On 04/05/2023 Spot Bond			7.95000	7.95000	7.95000	98.64638			0.00	0	0	
Total IVZ134 SPOT									0.00	0	0	
Total For IVZ134									0.00	0	0	
IVZ135 On 11/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.48894			0.00	0	0	
Total IVZ135 SPOT									0.00	0	0	
Total For IVZ135									0.00	0	0	
IVZ136 On 16/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.38275			0.00	0	0	
Total IVZ136 SPOT									0.00	0	0	
Total For IVZ136									0.00	0	0	
IVZ137 On 18/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.34034			0.00	0	0	
Total IVZ137 SPOT									0.00	0	0	
Total For IVZ137									0.00	0	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total JIBAR SPOT									0.00	0	0	
Total For JIBAR									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
JPM002 On 05/07/2023 Spot Bond					0.00000	102.24295				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.35654				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.05335				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.23100				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.39449				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.94271				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.82806				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.77721				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.39016				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.17920				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.37104				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.55010				0.00	0	
Total KAP025 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.66097				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.70109				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.38891				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.39451				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.55000	119.31993	9.55000	119.28919				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.91165				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.33397				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.93354				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.93244				0.00	200,000,000	100,000,000
Total LGL12 SPOT										0.00	200,000,000	100,000,000
Total For LGL12										0.00	200,000,000	100,000,000
LHC01 On 19/07/2025 Spot Bond					0.00000	101.70950				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.72904				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.40934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.41794				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.42653				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.65001				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.86559				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.43937				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.25971				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	99.82865				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.26457				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	101.54734				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.95418				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.76983				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	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
MBP04 On 26/02/2024 Spot Bond					0.00000	100.48014				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.83795				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	99.89230				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.58596				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.80000	8.80000	8.80000	106.10689				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.99959				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.40300				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.79881				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.45000	101.74853	9.45000	101.72273				0.00	0	274,699,80
Total MML02 SPOT										0.00	0	274,699,80
Total For MML02										0.00	0	274,699,80
MML03 On 15/03/2028 Spot Bond					0.00000	101.36773				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.70000	92.79539	9.70000	92.77018				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.81033				0.00	0	1,000,000,00
Total MML05 SPOT										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MML05										0.00	0	1,000,000,00
MML06 On 25/05/2029 Spot Bond			10.30500	101.51574	10.30500	101.48757				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.93285				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.32061				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.61675				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.21760				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.96497				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.19651				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.85643				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.05712				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.45395				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.49270				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.39500	98.08246	9.39500	98.05759				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.43928				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.42734				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.58864				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	104.02210				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.38520				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.65568				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.29740				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.21874				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.42538				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.30169				0.00	0	760,000,00
Total MTN33 SPOT										0.00	0	760,000,00
Total For MTN33										0.00	0	760,000,00
MTN35 On 14/11/2027 Spot Bond					0.00000	101.11494				0.00	0	40,000,00
Total MTN35 SPOT										0.00	0	40,000,00
Total For MTN35										0.00	0	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN36 On 14/11/2029 Spot Bond					0.00000	100.56583				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.37401				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.55537				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.37013				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.37026				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	100.35790				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.33560				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.83392				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	102.14695				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.41300				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.65767				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.20000	101.32672	9.20000	101.30209				0.00	0	
Total NAM03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.31000	101.58595	10.31000	101.55774				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.12534				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.89857				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.03017				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.89247				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.97980				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.74000	105.54399	8.74000	105.51905				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.95000	101.49129	8.95000	101.46674				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.08000	106.07109	9.08000	106.04521				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.17000	106.02397	9.17000	105.99786				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.27500	106.13627	9.27500	106.10970				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.92800	109.79839	7.92800	109.77481				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.97000	110.69241	8.97000	110.66558			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK25/ On 12/02/2025 Spot Bond					0.00000	102.09381			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	90.04473	100.00000	89.83434			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26/ On 22/04/2026 Spot Bond					0.00000	103.55187			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.89500	109.75221	8.89500	109.72582			0.00	0	192,008,40
Total NBK27A SPOT									0.00	0	192,008,40
Total For NBK27A									0.00	0	192,008,40
NBK28/ On 02/08/2023 Spot Bond			7.97500	101.75889	7.97500	101.73735		3,190,000,000,000.00		400,000,000	400,000,00
Total NBK28A SPOT								3,190,000,000,000.00		400,000,000	400,000,00
Total For NBK28A								3,190,000,000,000.00		400,000,000	400,000,00
NBK29/ On 31/07/2026 Spot Bond			9.04000	105.24534	9.04000	105.21965			0.00	0	242,902,90
Total NBK29A SPOT									0.00	0	242,902,90
Total For NBK29A									0.00	0	242,902,90
NBK30/ On 20/02/2024 Spot Bond			8.77000	101.18546	8.77000	101.16148			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.54000	103.65121	8.54000	103.62727			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK35/ On 10/05/2023 Spot Bond					0.00000	100.89691			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK36/ On 10/05/2026 Spot Bond					0.00000	103.41806			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK4 On 28/10/2024 Spot Bond					0.00000	83.40528				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.41573				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.26859				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.06620				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.38895				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.94604				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.18262				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.81766				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.90583				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.82339				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.30984				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.05223				0.00	0	
Total NBKB57 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.56974				0.00	0	820,000,00
Total NBKB58 SPOT										0.00	0	820,000,00
Total For NBKB58										0.00	0	820,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.42852				0.00	0	40,000,00
Total NBKB60 SPOT										0.00	0	40,000,00
Total For NBKB60										0.00	0	40,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.18189				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.16449				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	100.35089				0.00	0	2,040,000,00
Total NBKB63 SPOT										0.00	0	2,040,000,00
Total For NBKB63										0.00	0	2,040,000,00
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.66204				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	100.36185				0.00	0	540,000,00
Total NBKB65 SPOT										0.00	0	540,000,00
Total For NBKB65										0.00	0	540,000,00
NBKB6 On 21/02/2030 Spot Bond					0.00000	100.36623				0.00	0	40,000,00
Total NBKB66 SPOT										0.00	0	40,000,00
Total For NBKB66										0.00	0	40,000,00
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.36901				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.83559				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
NCLN8 On 20/03/2024 Spot Bond			10.29500	105.34679	10.29500	105.31758				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.96605				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.95000	105.43565	9.95000	105.40737				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.97670				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.99357				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	102.01486				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.06389				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.06389				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.25235				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.26949				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.60281				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.99472				0.00	290,000,000	30,000,000,000
Total NGL06 SPOT										0.00	290,000,000	30,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL06										0.00	290,000,000	30,000,000,00
NGL07 On 09/04/2024 Spot Bond					0.00000	102.39613				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.04835				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.90967				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.77040				0.00	9,960,000,000	4,980,000,00
Total NGL10 SPOT										0.00	9,960,000,000	4,980,000,00
Total For NGL10										0.00	9,960,000,000	4,980,000,00
NGL11 On 19/11/2027 Spot Bond					0.00000	100.41973				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.97844				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	104.24668				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	105.46075				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10: On 22/05/2025 Spot Bond					0.00000	102.69628				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	104.42666				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	104.28152				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	103.34264				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT108 On 04/11/2026 Spot Bond					0.00000	100.93478				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 27/12/2026 Spot Bond					0.00000	103.68802				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT110 On 23/04/2027 Spot Bond					0.00000	101.32664				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT111 On 10/12/2027 Spot Bond					0.00000	99.90618				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT112 On 16/06/2026 Spot Bond					0.00000	104.51760				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	99.85815				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM015 On 11/05/2025 Spot Bond					0.00000	105.46591				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
NHM016 On 25/05/2023 Spot Bond					0.00000	100.83222				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM018 On 25/05/2024 Spot Bond					0.00000	103.24356				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM019 On 25/11/2023 Spot Bond					0.00000	102.07190				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM020 On 26/11/2026 Spot Bond					0.00000	101.93071				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 23/09/2027 Spot Bond					0.00000	102.25703				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.23459				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.62500	5.62500	5.62500	227.95031				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.62000	4.62000	4.62000	216.40378				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.17600	4.17600	4.17600	164.62317				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.08000	5.08000	5.08000	115.26129				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			5.45000	5.45000	5.45000	116.04651				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.28100	4.28100	4.28100	164.30687				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	275.43634	3.45000	275.37724				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.08100	4.08100	4.08100	164.91000				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.26500	4.26500	4.26500	219.96746				0.00	0	
Total NILB14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.41000	218.55630	4.41000	218.50373				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.47000	90.40432	5.47000	115.77332				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.77317				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	145.52079				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.47771				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.85564				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.64508				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.33348				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.52613				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.73392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.36264				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.05864				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.65669				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.87769				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.42859				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.11963				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.34600				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.87365				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.16306				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	96.64076				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	102.09320				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	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
NN097 On 27/06/2024 Spot Bond					0.00000	101.69450				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.69512				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.85278				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.69512				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.78288				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	94.51500				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	102.01693				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	99.70889				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.33000	10.33000	10.33000	101.38127				0.00	0	899,839,20
Total NN177 SPOT										0.00	0	899,839,20
Total For NN177										0.00	0	899,839,20
NN178 On 02/04/2029 Spot Bond			9.94000	9.94000	9.94000	105.26403				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.96500	9.96500	9.96500	101.42083				0.00	0	
Total NN179 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	100.34383				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	104.93912				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	138.21000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	127.72000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	141.05000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	138.63000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	136.50953				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	5,000,000,000	5,000,000,000
Total NNF084 SPOT										0.00	5,000,000,000	5,000,000,000
Total For NNF084										0.00	5,000,000,000	5,000,000,000
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	100.18319				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09 On 17/08/2023 Spot Bond					0.00000	100.43172				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09 On 30/05/2023 Spot Bond					0.00000	100.18147				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09 On 30/05/2023 Spot Bond					0.00000	100.18265				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.03199				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.83458				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.38388				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.35723				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.36607				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.36982				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	108.64213				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.37233				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	100.39226				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.37730				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	110.32990				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.33048				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/05/2023 Spot Bond			5.20000	212.77336	5.20000	212.71775				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.06000	108.24271	11.06000	108.21070				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	16.11613	100.00000	16.08027				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC26: On 07/12/2023 Spot Bond					0.00000	100.54167				0.00	0	
Total NTC26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.99003				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.46605				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.92016				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.70173				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.02242				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.24130				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.31441				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.52905				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.53980				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.95242				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.22000	104.71775	8.22000	110.15856				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			8.62500	105.88915	8.62500	105.86445				0.00	0	670,000,00

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 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	100.33093				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.10210				0.00	0	40,000,00
Total OML12 SPOT										0.00	0	40,000,00
Total For OML12										0.00	0	40,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	102.37426				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	102.40317				0.00	0	2,500,000,00
Total OML14 SPOT										0.00	0	2,500,000,00
Total For OML14										0.00	0	2,500,000,00
OML15 On 28/10/2027 Spot Bond					0.00000	100.91271				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS01 On 13/12/2025 Spot Bond					0.00000	100.08892				0.00	0	40,000,00
Total PARS01 SPOT										0.00	0	40,000,00
Total For PARS01										0.00	0	40,000,00
PARS02 On 13/12/2027 Spot Bond					0.00000	100.28657				0.00	0	3,000,000,00
Total PARS02 SPOT										0.00	0	3,000,000,00
Total For PARS02										0.00	0	3,000,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	99.95665				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.80540				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.14614				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.81546				0.00	0	3,000,000,00
Total PEP04 SPOT										0.00	0	3,000,000,00
Total For PEP04										0.00	0	3,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
PEP05 On 06/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	34,800,000,00
Total PEP05 SPOT										0.00	0	34,800,000,00
Total For PEP05										0.00	0	34,800,000,00
PEP06 On 06/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	85,000,000,00
Total PEP06 SPOT										0.00	0	85,000,000,00
Total For PEP06										0.00	0	85,000,000,00
PMM57 On 08/10/2023 Spot Bond					0.00000	101.47141				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.20705				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	100.20170				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	100.20501				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			8.52500	108.50085	8.55000	108.39334				681,334,935,860,000.00	1,839,452,778,400	1,217,982,730,70
Total R186 SPOT										1,334,935,860,000.00	839,452,778,400	217,982,730,70
Total For R186										1,334,935,860,000.00	839,452,778,400	217,982,730,70
R197 On 07/12/2023 Spot Bond			3.50000	331.66203	3.55000	331.47039				288,820,000,000,000.00	82,520,000,000	458,599,999,90
Total R197 SPOT										18,820,000,000,000.00	82,520,000,000	458,599,999,90
Total For R197										18,820,000,000,000.00	82,520,000,000	458,599,999,90
R202 On 07/12/2033 Spot Bond			4.62500	248.50008	4.62500	248.43888				55,495,766,275,000.00	11,999,084,600	84,236,674,60
Total R202 SPOT										5,495,766,275,000.00	11,999,084,600	84,236,674,60
Total For R202										5,495,766,275,000.00	11,999,084,600	84,236,674,60
R2030 On 31/01/2030 Spot Bond			10.09500	90.56971	10.12500	90.40828				801,874,307,090,500.00	1,466,257,979,900	2,406,181,667,60
Total R2030 SPOT										1,874,307,090,500.00	466,257,979,900	406,181,667,60
Total For R2030										1,874,307,090,500.00	466,257,979,900	406,181,667,60
R2032 On 31/03/2032 Spot Bond			10.65000	89.88152	10.68500	89.67445				978,191,495,405,000.00	1,312,506,243,700	1,373,593,296,40
Total R2032 SPOT										18,191,495,405,000.00	312,506,243,700	373,593,296,40
Total For R2032										18,191,495,405,000.00	312,506,243,700	373,593,296,40
R2035 On 28/02/2035 Spot Bond			11.10000	85.66387	11.14000	85.40508				977,353,338,420,000.00	1,979,941,742,200	1,158,016,397,10
Total R2035 SPOT										17,353,338,420,000.00	979,941,742,200	158,016,397,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2035									7,353,338,420,000.00	979,941,742,200	158,016,397,10
R2037 On 31/01/2037 Spot Bond			11.34500	81.18323	11.37500	80.98200			135,973,423,824,500.00	1,069,720,002,100	1,609,489,365,60
Total R2037 SPOT									15,973,423,824,500.00	069,720,002,100	509,489,365,60
Total For R2037									15,973,423,824,500.00	069,720,002,100	509,489,365,60
R2040 On 31/01/2040 Spot Bond			11.44500	82.79430	11.46500	82.64208			883,926,172,961,500.00	1,038,350,910,700	1,286,650,616,10
Total R2040 SPOT									13,926,172,961,500.00	038,350,910,700	286,650,616,10
Total For R2040									13,926,172,961,500.00	038,350,910,700	286,650,616,10
R2044 On 31/01/2044 Spot Bond			11.53000	79.07998	11.55500	78.89553			603,215,367,724,000.00	832,889,450,800	1,181,886,734,80
Total R2044 SPOT									13,215,367,724,000.00	832,889,450,800	181,886,734,80
Total For R2044									13,215,367,724,000.00	832,889,450,800	181,886,734,80
R2048 On 28/02/2048 Spot Bond			11.40500	78.38756	11.43000	78.19798			156,894,476,167,000.00	2,118,096,841,400	1,142,862,672,90
Total R2048 SPOT									16,894,476,167,000.00	118,096,841,400	142,862,672,90
Total For R2048									16,894,476,167,000.00	118,096,841,400	142,862,672,90
R209 On 31/03/2036 Spot Bond			11.13500	69.52229	11.16500	69.34776			259,829,327,962,000.00	562,175,961,200	771,824,229,90
Total R209 SPOT									19,829,327,962,000.00	562,175,961,200	771,824,229,90
Total For R209									19,829,327,962,000.00	562,175,961,200	771,824,229,90
R210 On 31/03/2028 Spot Bond			3.90500	223.70174	3.91000	223.59932			11,724,234,544,000.00	3,002,364,800	302,191,977,60
Total R210 SPOT									11,724,234,544,000.00	3,002,364,800	302,191,977,60
Total For R210									11,724,234,544,000.00	3,002,364,800	302,191,977,60
R213 On 28/02/2031 Spot Bond			10.45500	81.78084	10.48000	81.64141			816,364,305,186,000.00	1,225,859,809,200	1,015,660,501,00
Total R213 SPOT									16,364,305,186,000.00	225,859,809,200	115,660,501,00
Total For R213									16,364,305,186,000.00	225,859,809,200	115,660,501,00
R214 On 28/02/2041 Spot Bond			11.31500	63.48506	11.34000	63.33190			355,255,963,218,000.00	561,666,457,200	485,422,765,10
Total R214 SPOT									15,255,963,218,000.00	561,666,457,200	485,422,765,10
Total For R214									15,255,963,218,000.00	561,666,457,200	485,422,765,10
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.88867			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.29686			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.96098			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.19229			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.88096				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	102.27599				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.76885				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.57724				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.82154				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	102.14756				0.00	0	40,000,00
Total RDFG01 SPOT										0.00	0	40,000,00
Total For RDFG01										0.00	0	40,000,00
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.66495				0.00	200,000,000	100,000,00
Total RDFG02 SPOT										0.00	200,000,000	100,000,00
Total For RDFG02										0.00	200,000,000	100,000,00
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.95035				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	102.01331				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	99.97600				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	99.97578				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED13 On 13/05/2026 Spot Bond					0.00000	100.95362				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.56695				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	100.03377				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.71084				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.70959				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.30545				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.06532				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.97283				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.87494				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.09482				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.02266				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.42740				0.00	200,000,000	100,000,000
Total RES50 SPOT										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES50										0.00	200,000,000	100,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	101.17565				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.95932				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.31580				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.04585				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	99.83241				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.57442				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.87426				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.86787				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.95516				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.93387				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	102.05094				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	102.02966				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	102.28501				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	102.26373				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	103.99330				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.48000	102.31913	9.48000	102.29309				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.29500	98.11290	11.29500	98.08329				0.00	0	89,266,10
Total RW28 SPOT										0.00	0	89,266,10
Total For RW28										0.00	0	89,266,10
RW31 On 30/06/2031 Spot Bond			11.78000	96.28466	11.78000	96.25439				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.32321				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.80500	97.45121	10.80500	97.42304				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	101.01935				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBN03 On 03/08/2026 Spot Bond					0.00000	101.32263				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.20500	105.42628	9.20500	105.40007				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.02069				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.94000	101.53087	8.94000	101.50634				0.00	0	450,000,00
Total SBS27 SPOT										0.00	0	450,000,00
Total For SBS27										0.00	0	450,000,00
SBS3 On 25/05/2026 Spot Bond			9.22000	99.55168	9.22000	99.52689				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.55000	103.11741	9.55000	103.09098				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.98000	101.29362	8.98000	106.30558				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.97500	101.15864	8.97500	101.13412				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.55500	96.95958	10.55500	96.93202				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.08500	107.03462	9.08500	107.00835				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.67500	107.69478	9.67500	107.66667				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.91000	8.91000	8.91000	101.68818				0.00	0	
Total SBS51 SPOT										0.00	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 SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.29492				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.92066				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.68541				0.00	1,000,000,000	1,000,000,000
Total SBS57 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SBS57										0.00	1,000,000,000	1,000,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	102.28964				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.26216				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.77301				0.00	20,000,000,000	10,000,000,000
Total SBS63 SPOT										0.00	20,000,000,000	10,000,000,000
Total For SBS63										0.00	20,000,000,000	10,000,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	101.74560				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.85492				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.25419				0.00	0	40,000,000
Total SBS67 SPOT										0.00	0	40,000,000
Total For SBS67										0.00	0	40,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.53009				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.15139				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.87483				0.00	3,000,000,000	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS70 SPOT										0.00	3,000,000,000	3,000,000,000
Total For SBS70										0.00	3,000,000,000	3,000,000,000
SBS71 On 02/02/2027 Spot Bond					0.00000	100.95365				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.29552				0.00	0	40,000,000
Total SBS72 SPOT										0.00	0	40,000,000
Total For SBS72										0.00	0	40,000,000
SBS74 On 26/04/2025 Spot Bond					0.00000	101.28850				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.66940				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.55004				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.51806				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.16299				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.78284				0.00	0	2,540,000,000
Total SBS79 SPOT										0.00	0	2,540,000,000
Total For SBS79										0.00	0	2,540,000,000
SBS80 On 03/02/2028 Spot Bond			9.74000	9.74000	9.74000	98.55840				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.45000	329.40227	4.45000	329.32266				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.37500	5.37500	5.37500	232.87696				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.25150				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.66372				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	104.68441				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	106.15098				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	102.49671				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	104.48765				0.00	0	1,500,000.00
Total SBT107 SPOT										0.00	0	1,500,000.00
Total For SBT107										0.00	0	1,500,000.00
SBT10 On 13/07/2027 Spot Bond					0.00000	104.11733				0.00	0	1,000,000.00
Total SBT108 SPOT										0.00	0	1,000,000.00
Total For SBT108										0.00	0	1,000,000.00
SBT10 On 31/12/2027 Spot Bond					0.00000	102.25111				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT20 On 03/12/2023 Spot Bond					0.00000	100.70698				0.00	13,475,000.000	13,475,000.00
Total SBT202 SPOT										0.00	13,475,000.000	13,475,000.00
Total For SBT202										0.00	13,475,000.000	13,475,000.00
SBT20 On 03/12/2023 Spot Bond			9.43500	103.37940	9.43500	103.35322				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20 On 16/04/2024 Spot Bond					0.00000	101.29246				0.00	0	200,000.00
Total SBT204 SPOT										0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For SBT204										0.00	0	200,000,00
SBT204 On 31/01/2025 Spot Bond					0.00000	101.98882				0.00	0	40,000,00
Total SBT206 SPOT										0.00	0	40,000,00
Total For SBT206										0.00	0	40,000,00
SBT206 On 25/06/2025 Spot Bond					0.00000	106.47465				0.00	9,000,000,000	4,540,000,00
Total SBT207 SPOT										0.00	9,000,000,000	4,540,000,00
Total For SBT207										0.00	9,000,000,000	4,540,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	102.59264				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	102.68875				0.00	1,000,000,000	500,000,00
Total SBT209 SPOT										0.00	1,000,000,000	500,000,00
Total For SBT209										0.00	1,000,000,000	500,000,00
SLI5 On 16/08/2026 Spot Bond					0.00000	101.22621				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.96612				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.50000	95.97039	9.50000	95.94579				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.77406				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.53955				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.53387				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.55069				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.56219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.55650				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.54517				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.56198				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.57349				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.57063				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.56777				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.58453				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.27500	104.97802	9.27500	104.95158				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.20386				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.97774				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	101.39686				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SOL02 On 17/10/2027 Spot Bond					0.00000	101.72916				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.87955				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.35552				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.36034				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	100.35592				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	100.36142				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	102.21136				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.36197				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.23910				0.00	0	40,000,00
Total SPG007 SPOT										0.00	0	40,000,00
Total For SPG007										0.00	0	40,000,00
SPG00: On 15/10/2024 Spot Bond					0.00000	101.70490				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.74320				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	101.47775				0.00	0	
Total SPG011 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.25476				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.88566				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.78002				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.92100	4.92100	4.92100	162.39569				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.52500	108.50085	8.52500	108.47597				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.97000	84.08856	9.97000	84.06633				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.11384				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	102.00507				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.98000	104.40194	8.98000	104.37674				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.40000	116.76409	5.40000	116.73282				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.74045				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.95950				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.87210				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.58000	4.58000	4.58000	329.01440				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.32600	4.32600	4.32600	164.17156				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.60000	5.60000	5.60000	114.01614				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.03000	5.03000	5.03000	115.58035				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.09000	5.09000	5.09000	211.78807				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.20397				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.20160				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.82713				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.82976				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	106.26683				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(On 15/06/2023 Spot Bond					0.00000	100.26823				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	101.98487				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07(On 13/07/2023 Spot Bond					0.00000	101.35706				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08(On 27/08/2024 Spot Bond					0.00000	100.23255				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(On 12/09/2025 Spot Bond					0.00000	99.87148				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(On 05/11/2023 Spot Bond					0.00000	100.77178				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08(On 07/12/2033 Spot Bond			5.50000	5.50000	5.50000	230.39786				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08(On 21/12/2026 Spot Bond					0.00000	101.08235				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	99.41683				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09(On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	100.02475				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			10.79000	87.46811	10.79000	87.44272				0.00	0	
Total SSN100 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	102.18573				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.07000	212.03691	5.07000	211.98214				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.68000	226.94556	5.68000	226.88328				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.78655				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2023 Spot Bond					0.00000	99.89587				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.17693				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.86291				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.61085				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	97.99621				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond			7.27000	7.27000	7.27000	100.35198				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	99.99996				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.21710				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN173 On 28/02/2027 Spot Bond					0.00000	103.17513				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN174 On 31/03/2046 Spot Bond			4.73985	112.65875	4.73985	112.63066				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN175 On 31/12/2050 Spot Bond			4.74032	46.43085	4.74032	112.83313				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN176 On 28/09/2027 Spot Bond					0.00000	101.99299				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN178 On 09/06/2024 Spot Bond					0.00000	99.97821				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN180 On 14/03/2023 Spot Bond					0.00000	101.87764				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN181 On 20/03/2023 Spot Bond					0.00000	101.76372				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SSN182 On 18/02/2024 Spot Bond					0.00000	100.36990				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN183 On 28/04/2023 Spot Bond					0.00000	100.90211				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SSN184 On 17/05/2023 Spot Bond					0.00000	100.42918				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN185 On 22/05/2023 Spot Bond					0.00000	100.33979				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN187 On 22/05/2023 Spot Bond					0.00000	100.33979				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN188 On 23/05/2023 Spot Bond					0.00000	100.29822				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN189 On 23/05/2023 Spot Bond					0.00000	100.29822				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN190 On 30/05/2023 Spot Bond					0.00000	100.18104				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.49786				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	100.18899				0.00	0	72,339,40
Total SST202 SPOT										0.00	0	72,339,40
Total For SST202										0.00	0	72,339,40
SST203 On 03/03/2028 Spot Bond					0.00000	100.14711				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	102.65398				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	100.14953				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.04000	103.85578	9.04000	103.83055				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.42959				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.42039				0.00	0	
Total T17A11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.36499				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.44098				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.36577				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.10509				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.36577				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.17000	100.41844	7.17000	100.39891				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.68000	100.43939	7.68000	100.41848				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.29338				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.35996				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.36786				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.36585				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.25000	101.12617	9.25000	101.10091				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.54277				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.62332				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.55020				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.21192				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.60665				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	102.10958				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.52023				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.20750				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	101.04519				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.08702				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.46448				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.23725				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.08501				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	99.93479				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171On 22/02/2025 Spot Bond					0.00000	100.35993				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.43137				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.84258				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.94173				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.36602				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.45000	100.42194	8.45000	100.39898				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.36803				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.36682				0.00	0	
Total TH16A8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.72000	100.30644	5.72000	100.29082				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.37570				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.52458				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.39103				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.38821				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.40755				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.40231				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.47472				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.50883				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.48877				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.38385				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.37782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.37581				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.39830				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.38907				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.38786				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.47197				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.45718				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.44798				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.34297				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.37590				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.19440				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.40404				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18C: On 21/08/2027 Spot Bond					0.00000	100.39601				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.44417				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.43615				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.34345				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	100.34301				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.11000	100.75349	9.11000	100.72910				0.00	0	80,000,00
Total TL25 SPOT										0.00	0	80,000,00
Total For TL25										0.00	0	80,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	101.81368				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.16960				0.00	1,900,000,000	1,900,000,00
Total TL27 SPOT										0.00	1,900,000,000	1,900,000,00
Total For TL27										0.00	1,900,000,000	1,900,000,00
TL28 On 24/04/2025 Spot Bond			9.02000	103.94091	9.02000	103.91572				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.47851				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.67418				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.62020				0.00	0	
Total TL31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.06580			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.60000	104.39234	9.60000	104.36530			0.00	0	205,000,00
Total TN23 SPOT									0.00	0	205,000,00
Total For TN23									0.00	0	205,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	66.44733	100.00000	66.29865			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.70000	100.03530	9.70000	100.00913		25,164,244,400,000.00	2,594,252,000	2,988,809,10	
Total TN25 SPOT								25,164,244,400,000.00	2,594,252,000	2,988,809,10	
Total For TN25								25,164,244,400,000.00	2,594,252,000	2,988,809,10	
TN25/R On 19/08/2025 Spot Bond			100.00000	22.29896	100.00000	22.24907			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.07000	95.03318	11.07000	95.00490		233,745,264,000.00	21,115,200	22,657,175,80	
Total TN27 SPOT								233,745,264,000.00	21,115,200	22,657,175,80	
Total For TN27								233,745,264,000.00	21,115,200	22,657,175,80	
TN27/R On 14/11/2027 Spot Bond			100.00000	13.55922	100.00000	13.52888			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	97.44446	11.05500	97.41550			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.68500	98.47874	11.68500	98.44802		152,426,151,000.00	13,044,600	2,153,263,30	
Total TN30 SPOT								152,426,151,000.00	13,044,600	2,153,263,30	
Total For TN30								152,426,151,000.00	13,044,600	2,153,263,30	
TN30/R On 09/10/2030 Spot Bond			8.00000	118.35468	8.00000	118.32917			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.34700	95.02562	12.34700	94.99417			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.50000	92.09639	12.50000	92.06572		181,077,500,000.00	14,486,200	646,762,90	

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 TN40 SPOT										181,077,500,000.00	14,486,200	646,762,90
Total For TN40										181,077,500,000.00	14,486,200	646,762,90
TN40/R On 09/10/2040 Spot Bond			10.75000	104.43948	10.75000	104.40944				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.77150				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.81909				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.97000	103.04324	5.97000	102.07472				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	102.02214				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.85522				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.87848				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.91041				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.57000	101.74865	7.57000	101.72789				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	101.33326				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			8.98000	103.96012	8.98000	103.93504				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond					0.00000	101.33326				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.58000	103.50805	8.58000	103.48416				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.35948				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.81802				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	102.02960				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.96575				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.38065				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.38065				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 10/03/2023 Spot Bond					0.00000	99.96122				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	92.96932				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.33807				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.13282				0.00	0	
Total TU1B11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.62419				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	100.15240				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	101.21862				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	99.89569				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.40864				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	101.13915				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	100.88900				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	100.30992				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.22783				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.04558				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.87000	101.10128	10.87000	101.07172				0.00	0	519,616,00

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 UG26 SPOT										0.00	0	519,616,00
Total For UG26										0.00	0	519,616,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.51982				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.50256				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0:On 15/05/2024 Spot Bond					0.00000	100.52831				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.56500				0.00	0	186,828,20
Total UU1A05 SPOT										0.00	0	186,828,20
Total For UU1A05										0.00	0	186,828,20
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.51699				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.57347				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0:On 15/05/2026 Spot Bond			10.15000	10.15000	10.15000	102.58698				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.57347				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0:On 15/05/2026 Spot Bond					0.00000	100.58702				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.64680				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0:On 15/05/2026 Spot Bond					0.00000	100.65806				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.64116				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.23143				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.45682				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.23525				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.15633				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.61106				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.22093				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.78119				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.54e+017	767,029,571,800	580,438,897,8€
Total for SPOT :										1.54e+017	767,029,571,800	580,438,897,8€
Total Futures										1.54e+017	767,029,580,789	580,440,211,5€
Total Options										0.00	0	124,77
Grand Total:										1.54e+017	767,029,580,789	580,440,336,3€