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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/11/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/02/2023 Bond Future			12.43148	74.36461	12.32990	74.83454			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.60376	72.03089	12.49775	72.51051			0.00	0	
ES33 On 03/08/2023 Bond Future			12.77235	73.49319	12.66174	73.98274			0.00	0	
ES33 On 02/11/2023 Bond Future			12.94449	71.22770	12.82903	71.72755			0.00	0	
ES33 On 01/02/2024 Bond Future			13.15781	72.59296	13.03714	73.10218			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 02/02/2023 Bond Future			12.64972	72.72370	12.55327	73.24509			0.00	0	4,15
ES42 On 04/05/2023 Bond Future			12.80552	69.88860	12.70501	70.42074			0.00	0	
ES42 On 03/08/2023 Bond Future			12.95351	71.30814	12.84897	71.85125			0.00	0	
ES42 On 02/11/2023 Bond Future			13.10425	68.52969	12.99539	69.08421			0.00	0	
ES42 On 01/02/2024 Bond Future			13.28130	69.84114	13.16793	70.40611			0.00	0	
Total ES42 Future									0.00	0	4,15
Total For ES42									0.00	0	4,15
I2025 On 02/02/2023 Bond Future			165.82700	165.82700	166.25710	166.25710			0.00	0	6,08

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
I2025	On	04/05/2023	Bond Future			169.08267	169.08267	169.52228	169.52228			0.00	0	
I2025	On	03/08/2023	Bond Future			170.76865	170.76865	171.21644	171.21644			0.00	0	
I2025	On	02/11/2023	Bond Future			174.32068	174.32068	174.77806	174.77806			0.00	0	
I2025	On	01/02/2024	Bond Future			175.88776	175.88776	176.35118	176.35118			0.00	0	
Total I2025 Future												0.00	0	6,08
Total For I2025												0.00	0	6,08
I2029	On	02/02/2023	Bond Future			119.28396	119.28396	119.63512	119.63512			0.00	0	1,35
I2029	On	04/05/2023	Bond Future			120.33334	120.33334	120.69171	120.69171			0.00	0	
I2029	On	03/08/2023	Bond Future			122.77471	122.77471	123.14070	123.14070			0.00	0	
I2029	On	02/11/2023	Bond Future			124.00075	124.00075	124.37337	124.37337			0.00	0	
I2029	On	01/02/2024	Bond Future			126.38477	126.38477	126.76413	126.76413			0.00	0	
Total I2029 Future												0.00	0	1,35
Total For I2029												0.00	0	1,35
I2033	On	02/02/2023	Bond Future			114.91493	114.91493	114.50379	114.50379			0.00	0	7,25
I2033	On	04/05/2023	Bond Future			115.78854	115.78854	115.36977	115.36977			0.00	0	
I2033	On	03/08/2023	Bond Future			118.13760	118.13760	117.71058	117.71058			0.00	0	
I2033	On	02/11/2023	Bond Future			119.17603	119.17603	118.73924	118.73924			0.00	0	
I2033	On	01/02/2024	Bond Future			121.46733	121.46733	121.02171	121.02171			0.00	0	
Total I2033 Future												0.00	0	7,25
Total For I2033												0.00	0	7,25
I2038	On	02/02/2023	Bond Future			125.51001	125.51001	125.51075	125.51075			0.00	0	4,05
I2038	On	04/05/2023	Bond Future			127.97439	127.97439	127.97603	127.97603			0.00	0	1,58
I2038	On	03/08/2023	Bond Future			128.60855	128.60855	128.60916	128.60916			0.00	0	
I2038	On	02/11/2023	Bond Future			131.28402	131.28402	131.28477	131.28477			0.00	0	
I2038	On	01/02/2024	Bond Future			131.79960	131.79960	131.79752	131.79752			0.00	0	
Total I2038 Future												0.00	0	5,64
Total For I2038												0.00	0	5,64
I2046	On	02/02/2023	Bond Future			111.99162	111.99162	114.16726	114.16726			0.00	0	12,60
I2046	On	04/05/2023	Bond Future			112.15962	112.15962	114.37824	114.37824			0.00	0	4,93
I2046	On	03/08/2023	Bond Future			114.43552	114.43552	116.69944	116.69944			0.00	0	
I2046	On	02/11/2023	Bond Future			114.72999	114.72999	117.03934	117.03934			0.00	0	
I2046	On	01/02/2024	Bond Future			116.93442	116.93442	119.28792	119.28792			0.00	0	
Total I2046 Future												0.00	0	17,54
Total For I2046												0.00	0	17,54
I2050	On	02/02/2023	Bond Future			110.34411	110.34411	112.22673	112.22673			0.00	0	9,30
I2050	On	04/05/2023	Bond Future			112.51054	112.51054	114.43071	114.43071			0.00	0	3,31
I2050	On	03/08/2023	Bond Future			112.60971	112.60971	114.56797	114.56797			0.00	0	
I2050	On	02/11/2023	Bond Future			114.95233	114.95233	116.95167	116.95167			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/02/2024	Bond Future			114.92588	114.92588	116.96071	116.96071			0.00	0	
Total I2050 Future												0.00	0	12,66
Total For I2050												0.00	0	12,66
R186	On	02/02/2023	Bond Future			8.91136	106.46577	8.79527	106.85164		6.06	56,959,186.95	535	77,71
R186	On	04/05/2023	Bond Future			9.00132	108.53080	8.87526	108.92484		5.44	0.00	0	12,18
R186	On	03/08/2023	Bond Future			9.07816	105.40340	8.94081	105.80567		5.40	0.00	0	
R186	On	02/11/2023	Bond Future			9.14484	107.57407	8.99447	107.98480		4.63	0.00	0	
R186	On	01/02/2024	Bond Future			9.29134	104.31194	9.12578	104.73014		4.46	0.00	0	
Total R186 Future												56,959,186.95	535	89,95
R186	On	02/02/2023	Bond Future	8.32	Call			534.33000	0.53433	422,730	5.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,132.66000	2.13266	2,406,930	5.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			544.83000	0.54483	431,640	5.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,109.22000	2.10922	2,381,900	5.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			555.47000	0.55547	440,670	5.87	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,085.93000	2.08593	2,357,000	5.87	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,567.32000	1.56732	1,374,490	5.48	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,677.87000	1.67787	1,879,080	5.48	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,534.61000	1.53461	1,344,250	5.47	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,707.92000	1.70792	1,911,600	5.47	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,550.77000	1.55077	1,359,180	5.48	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,692.69000	1.69269	1,895,140	5.48	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,137.47000	1.13747	1,268,230	5.94	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,471.95000	3.47195	3,199,700	5.95	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,129.74000	1.12974	1,259,760	5.95	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,430.37000	3.43037	3,159,610	5.94	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,145.25000	1.14525	1,276,760	5.94	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,451.14000	3.45114	3,179,630	5.94	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,616.58000	2.61658	2,376,660	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,540.58000	1.54058	1,711,390	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,635.87000	4.63587	4,325,480	5.37	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			822.86000	0.82286	923,200	5.37	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Call			2,204.44000	2.20444	1,985,260	4.71	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			1,779.66000	1.77966	1,971,210	4.71	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,599.03000	2.59903	2,359,940	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,550.06000	1.55006	1,721,700	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,634.59000	2.63459	2,393,840	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,531.57000	1.53157	1,701,550	4.84	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,704.14000	1.70414	1,882,510	4.73	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,663.85000	2.66385	2,425,510	4.72	0.00	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	9.50	Put		1,721.63000	1.72163	1,901,490	4.72	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		2,680.11000	2.68011	2,441,030	4.73	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		1,712.86000	1.71286	1,891,980	4.73	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		2,696.41000	2.69641	2,456,580	4.73	0.00	0	
Total R186 Option											0.00	0	3,43
Total For R186											56,959,186.95	535	93,38
R197	On	02/02/2023	Bond Future			329.53308	329.53308	329.54422	329.54422		0.00	0	97
R197	On	04/05/2023	Bond Future			336.00212	336.00212	336.01557	336.01557		0.00	0	
R197	On	03/08/2023	Bond Future			333.74357	333.74357	333.75361	333.75361		0.00	0	
R197	On	02/11/2023	Bond Future			340.68687	340.68687	340.69767	340.69767		0.00	0	
Total R197 Future											0.00	0	97
Total For R197											0.00	0	97
R202	On	02/02/2023	Bond Future			251.08270	251.08270	251.08646	251.08646		0.00	0	5,97
R202	On	04/05/2023	Bond Future			256.01138	256.01138	256.01688	256.01688		0.00	0	
R202	On	03/08/2023	Bond Future			256.38478	256.38478	256.38849	256.38849		0.00	0	
R202	On	02/11/2023	Bond Future			261.71788	261.71788	261.72224	261.72224		0.00	0	
R202	On	01/02/2024	Bond Future			261.80748	261.80748	261.80549	261.80549		0.00	0	
Total R202 Future											0.00	0	5,97
Total For R202											0.00	0	5,97
R2030	On	02/02/2023	Bond Future			10.56740	87.69494	10.42303	88.34159	10.54	613,864.58	7	90,94
R2030	On	04/05/2023	Bond Future			10.70510	89.39687	10.55320	90.05664	10.69	0.00	0	
R2030	On	03/08/2023	Bond Future			10.84204	87.18343	10.68193	87.85672	10.32	0.00	0	
R2030	On	02/11/2023	Bond Future			10.96743	88.97928	10.79880	89.66657	8.41	0.00	0	
R2030	On	01/02/2024	Bond Future			11.14344	86.66274	10.96536	87.36278	8.56	0.00	0	
Total R2030 Future											613,864.58	7	90,94
R2030	On	02/02/2023	Bond Future	8.81	Call		57.59000	0.05759	36,310	9.89	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		7,709.98000	7.70998	8,335,350	9.89	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call		102.50000	0.10250	66,820	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put		6,613.97000	6.61397	7,224,940	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call		112.85000	0.11285	73,980	9.76	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.66	Put		3,975.18000	3.97518	4,497,490	9.94	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call		597.54000	0.59754	444,180	10.04	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put		3,505.38000	3.50538	3,998,670	10.04	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put		3,368.82000	3.36882	3,852,450	10.08	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		802.37000	0.80237	611,680	10.19	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		3,010.35000	3.01035	3,466,310	10.19	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call		149.78000	0.14978	99,920	9.70	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		5,877.62000	5.87762	6,474,410	9.70	0.00	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
R2030 On 02/02/2023 Bond Future	9.66	Call			455.25000	0.45525	330,910	9.94		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			2,825.54000	2.82554	3,265,830	10.25		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			912.08000	0.91208	703,050	10.26		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			2,795.78000	2.79578	3,233,400	10.26		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			609.96000	0.60996	454,210	10.05		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			3,470.93000	3.47093	3,961,830	10.05		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			648.28000	0.64828	485,260	10.08		0.00	0	38
R2030 On 02/02/2023 Bond Future	11.16	Put			686.60000	0.68660	843,670	11.75		0.00	0	38
R2030 On 02/02/2023 Bond Future	11.35	Call			4,579.63000	4.57963	4,059,260	12.00		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.35	Put			530.53000	0.53053	656,810	12.00		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			879.61000	0.87961	675,880	10.24		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			2,855.81000	2.85581	3,298,730	10.24		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			895.60000	0.89560	689,240	10.25		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Put			6,427.64000	6.42764	7,035,420	9.76		0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			5,293.50000	5.29350	4,746,140	12.27		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			402.00000	0.40200	501,290	12.27		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			3,791.25000	3.79125	3,308,820	11.69		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			724.38000	0.72438	888,600	11.69		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			3,925.34000	3.92534	3,435,760	11.75		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			519.43000	0.51943	418,920	10.56		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			7,495.71000	7.49571	8,054,970	10.56		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			959.98000	0.95998	793,520	10.31		0.00	0	18
R2030 On 04/05/2023 Bond Future	9.58	Put			5,339.65000	5.33965	5,832,960	10.31		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,066.99000	1.06699	886,690	10.32		0.00	0	47
R2030 On 04/05/2023 Bond Future	9.67	Put			5,030.28000	5.03028	5,509,750	10.32		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,208.80000	1.20880	1,010,920	10.35		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.78	Put			4,666.39000	4.66639	5,128,280	10.35		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,530.02000	1.53002	1,295,220	10.39		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	10.00	Put			3,986.65000	3.98665	4,411,620	10.39		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			2,326.53000	2.32653	2,016,360	10.64		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.42	Put			2,910.27000	2.91027	3,259,870	10.64		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			2,547.18000	2.54718	2,219,100	10.71		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			2,692.22000	2.69222	3,023,910	10.71		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,570.03000	2.57003	2,240,170	10.72		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			2,671.35000	2.67135	3,001,260	10.72		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			2,593.23000	2.59323	2,261,590	10.72		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			2,650.86000	2.65086	2,978,990	10.72		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			2,853.32000	2.85332	2,502,360	10.82		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			2,432.15000	2.43215	2,740,960	10.82		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			4,741.27000	4.74127	4,282,660	11.45		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 04/05/2023 Bond Future	11.34	Put			1,390.68000	1.39068	1,591,840	11.45		0.00	0	11
R2030 On 04/05/2023 Bond Future	11.62	Call			5,605.39000	5.60539	5,111,580	11.73		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,101.53000	1.10153	1,267,490	11.73		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.04	Call			6,969.81000	6.96981	6,432,610	12.16		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			773.23000	0.77323	895,800	12.16		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.50	Call			8,523.71000	8.52371	7,950,600	12.62		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			523.05000	0.52305	609,710	12.62		0.00	0	41
R2030 On 04/05/2023 Bond Future	12.57	Call			8,754.70000	8.75470	8,176,300	12.62		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			483.98000	0.48398	565,350	12.62		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.65	Put			3,157.72000	3.15772	3,493,020	10.44		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			2,022.62000	2.02262	2,261,620	11.06		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			4,817.01000	4.81701	4,381,500	11.07		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			2,009.83000	2.00983	2,247,610	11.07		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			2,488.07000	2.48807	2,188,060	10.25		0.00	0	1,01
R2030 On 03/08/2023 Bond Future	10.40	Put			3,689.64000	3.68964	4,062,920	10.25		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,022.67000	3.02267	2,684,680	10.44		0.00	0	38
R2030 On 03/08/2023 Bond Future	12.59	Put			889.36000	0.88936	1,008,950	12.15		0.00	0	1,01
R2030 On 03/08/2023 Bond Future	12.89	Call			9,418.64000	9.41864	8,842,430	12.15		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			683.41000	0.68341	780,490	12.15		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.34	Call			4,761.77000	4.76177	4,328,720	11.05		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			2,035.75000	2.03575	2,275,990	11.05		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			4,789.23000	4.78923	4,354,940	11.06		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			8,504.71000	8.50471	7,951,010	12.15		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			2,965.02000	2.96502	2,618,350	8.45		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			2,960.10000	2.96010	3,300,720	8.45		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			2,987.67000	2.98767	2,639,470	8.46		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			2,941.81000	2.94181	3,280,900	8.46		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,010.05000	3.01005	2,660,320	8.46		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			2,923.27000	2.92327	3,260,830	8.46		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			2,701.33000	2.70133	2,993,980	9.04		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			4,232.89000	4.23289	3,827,940	9.02		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			2,729.64000	2.72964	3,024,730	9.02		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,257.15000	4.25715	3,850,980	9.03		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			2,715.26000	2.71526	3,009,130	9.03		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			4,281.85000	4.28185	3,874,460	9.04		0.00	0	
Total R2030 Option										0.00	0	19,98
Total For R2030										613,864.58	7	110,98
R2032 On 02/02/2023 Bond Future			11.07830	86.91973	10.94509	87.59484		12.58		0.00	0	110,78
R2032 On 04/05/2023 Bond Future			11.21392	84.44557	11.07467	85.13434		13.75		0.00	0	66,48

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	03/08/2023			11.34388	86.14050	11.19836	86.84328		12.50	0.00	0	2,60
R2032	On	02/11/2023			11.47340	83.75387	11.32119	84.47131		10.90	0.00	0	
R2032	On	01/02/2024			11.64081	85.34147	11.48150	86.07222		10.54	0.00	0	
Total R2032 Future											0.00	0	179,77
R2032	On	02/02/2023	9.31	Call			58.17000	0.05817	37,590	11.24	0.00	0	40
R2032	On	02/02/2023	9.31	Put			8,959.80000	8.95980	9,614,330	11.24	0.00	0	
R2032	On	02/02/2023	9.47	Call			91.96000	0.09196	61,070	11.24	0.00	0	50
R2032	On	02/02/2023	9.47	Put			8,069.84000	8.06984	8,714,060	11.24	0.00	0	
R2032	On	02/02/2023	9.92	Call			303.09000	0.30309	218,070	11.45	0.00	0	70
R2032	On	02/02/2023	10.22	Put			4,411.25000	4.41125	4,939,560	11.80	0.00	0	
R2032	On	02/02/2023	10.30	Call			717.51000	0.71751	551,280	11.90	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			4,090.43000	4.09043	4,599,310	11.90	0.00	0	
R2032	On	02/02/2023	10.39	Put			3,748.89000	3.74889	4,234,730	12.03	0.00	0	
R2032	On	02/02/2023	10.40	Call			873.51000	0.87351	681,620	12.05	0.00	0	
R2032	On	02/02/2023	10.40	Put			3,712.09000	3.71209	4,195,310	12.05	0.00	0	
R2032	On	02/02/2023	10.16	Call			534.51000	0.53451	401,440	11.73	0.00	0	
R2032	On	02/02/2023	10.16	Put			4,662.75000	4.66275	5,204,790	11.73	0.00	0	40
R2032	On	02/02/2023	10.22	Call			607.76000	0.60776	460,960	11.80	0.00	0	50
R2032	On	02/02/2023	10.67	Put			2,814.80000	2.81480	3,224,360	12.46	0.00	0	
R2032	On	02/02/2023	11.45	Call			3,668.91000	3.66891	3,205,420	13.70	0.00	0	
R2032	On	02/02/2023	11.45	Put			1,147.44000	1.14744	1,359,060	13.70	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			840.70000	0.84070	654,040	12.02	0.00	0	
R2032	On	02/02/2023	10.38	Put			3,785.80000	3.78580	4,274,250	12.02	0.00	0	
R2032	On	02/02/2023	10.39	Call			857.07000	0.85707	667,800	12.03	0.00	0	
R2032	On	02/02/2023	11.69	Put			851.50000	0.85150	1,016,940	14.08	0.00	0	
R2032	On	02/02/2023	11.84	Call			5,104.12000	5.10412	4,569,680	14.30	0.00	0	
R2032	On	02/02/2023	11.84	Put			703.06000	0.70306	843,730	14.30	0.00	0	50
R2032	On	02/02/2023	10.50	Call			1,049.58000	1.04958	830,990	12.19	0.00	0	
R2032	On	02/02/2023	10.50	Put			3,358.08000	3.35808	3,814,600	12.19	0.00	0	40
R2032	On	02/02/2023	10.67	Call			1,397.73000	1.39773	1,132,180	12.46	0.00	0	70
R2032	On	02/02/2023	9.92	Put			5,746.11000	5.74611	6,336,200	11.45	0.00	0	
R2032	On	02/02/2023	12.75	Call			8,777.96000	8.77796	8,150,440	15.65	0.00	0	
R2032	On	02/02/2023	12.75	Put			209.75000	0.20975	257,340	15.65	0.00	0	70
R2032	On	02/02/2023	11.50	Call			3,844.69000	3.84469	3,370,900	13.78	0.00	0	
R2032	On	02/02/2023	11.50	Put			1,078.99000	1.07899	1,280,310	13.78	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			4,536.50000	4.53650	4,026,830	14.08	0.00	0	
R2032	On	04/05/2023	10.62	Call			2,113.47000	2.11347	1,839,670	13.37	0.00	0	40
R2032	On	04/05/2023	10.62	Put			4,415.22000	4.41522	4,830,190	13.37	0.00	0	
R2032	On	04/05/2023	10.87	Call			2,677.72000	2.67772	2,358,960	13.62	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	Opt Intere
R2032	On	04/05/2023	Bond Future	10.87	Put		3,703.74000	3.70374	4,073,750	13.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		2,701.83000	2.70183	2,381,270	13.63	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,677.34000	3.67734	4,045,550	13.63	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,726.04000	2.72604	2,403,700	13.64	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,651.08000	3.65108	4,017,510	13.64	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		4,022.82000	4.02282	3,618,500	14.17	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		2,570.86000	2.57086	2,855,310	14.17	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		11,173.49000	11.17349	10,553,170	16.13	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		465.32000	0.46532	533,770	16.13	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.76	Put		2,631.14000	2.63114	2,892,900	13.27	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,614.78000	2.61478	2,875,260	13.28	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,731.74000	5.73174	5,273,230	13.42	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,413.61000	2.41361	2,657,880	13.42	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		5,270.83000	5.27083	4,831,090	13.26	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,647.31000	2.64731	2,910,350	13.26	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,301.21000	5.30121	4,860,190	13.27	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,331.37000	5.33137	4,889,070	13.28	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,366.73000	3.36673	3,014,350	10.88	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		3,848.19000	3.84819	4,213,250	10.88	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,391.27000	3.39127	3,037,350	10.88	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		3,824.99000	3.82499	4,188,510	10.88	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,416.23000	3.41623	3,060,760	10.89	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		3,802.24000	3.80224	4,164,210	10.89	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		3,355.43000	3.35543	3,661,830	11.07	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		4,977.98000	4.97798	4,556,110	11.05	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		3,390.29000	3.39029	3,699,170	11.05	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,005.48000	5.00548	4,582,370	11.06	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		3,372.82000	3.37282	3,680,460	11.06	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,033.03000	5.03303	4,608,680	11.07	0.00	0	
Total R2032 Option											0.00	0	35,31
Total For R2032											0.00	0	215,05
R2035	On	02/02/2023	Bond Future			11.44262	87.33625	11.34594	87.88764	14.79	1,099,039,370.00	12,584	165,54
R2035	On	04/05/2023	Bond Future			11.57165	84.52742	11.47101	85.09007	15.69	0.00	0	
R2035	On	03/08/2023	Bond Future			11.69709	86.22369	11.59231	86.79789	14.59	0.00	0	
R2035	On	02/11/2023	Bond Future			11.82455	83.49410	11.71545	84.08025	13.05	0.00	0	
R2035	On	01/02/2024	Bond Future			11.98871	85.07717	11.87493	85.67418	12.43	0.00	0	
Total R2035 Future											1,099,039,370.00	12,584	165,54
R2035	On	02/02/2023	Bond Future	9.81	Call		122.84000	0.12284	92,710	13.55	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put		9,619.25000	9.61925	10,140,510	13.55	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 02/02/2023 Bond Future	9.85	Call			136.06000	0.13606	103,150	13.55		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			9,366.51000	9.36651	9,884,990	13.55		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			150.45000	0.15045	114,580	13.55		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			4,987.55000	4.98755	5,401,250	13.96		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,999.83000	3.99983	4,366,300	14.24		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			390.49000	0.39049	311,080	13.60		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			6,700.26000	6.70026	7,172,240	13.60		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			740.95000	0.74095	610,910	13.92		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			5,174.37000	5.17437	5,595,720	13.92		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			800.16000	0.80016	662,470	13.96		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			3,296.05000	3.29605	3,620,990	14.51		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			830.94000	0.83094	689,370	13.98		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,895.68000	4.89568	5,305,500	13.98		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			1,188.23000	1.18823	1,005,460	14.23		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,039.57000	4.03957	4,408,190	14.23		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			1,208.54000	1.20854	1,023,620	14.24		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			225.77000	0.22577	259,790	17.76		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.88	Call			1,228.91000	1.22891	1,041,840	14.26		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,960.21000	3.96021	4,324,530	14.26		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			1,610.14000	1.61014	1,385,900	14.49		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			3,330.52000	3.33052	3,657,670	14.49		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,634.62000	1.63462	1,408,170	14.51		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			9,115.98000	9.11598	9,631,500	13.55		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Call			4,512.08000	4.51208	4,112,840	15.85		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			1,204.14000	1.20414	1,356,290	15.85		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			4,670.17000	4.67017	4,264,820	15.92		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			1,146.24000	1.14624	1,292,280	15.92		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			10,051.58000	10.05158	9,534,210	17.76		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,569.34000	1.56934	1,397,810	14.95		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			6,672.37000	6.67237	7,063,490	14.95		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,947.80000	2.94780	2,687,430	15.64		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,432.49000	4.43249	4,734,770	15.64		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			610.95000	0.61095	527,470	14.62		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			10,465.40000	10.46540	10,944,570	14.62		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,264.84000	1.26484	1,117,920	14.78		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			7,476.88000	7.47688	7,892,610	14.78		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Call			9,905.96000	9.90596	9,435,900	18.34		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			1,042.12000	1.04212	1,134,710	18.34		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			2,841.33000	2.84133	2,586,790	15.59		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			4,556.84000	4.55684	4,864,950	15.59		0.00	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
R2035 On 04/05/2023 Bond Future	11.20	Call			2,921.00000	2.92100	2,662,080	15.63		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,463.31000	4.46331	4,767,040	15.63		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			2,974.73000	2.97473	2,712,900	15.65		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			4,401.85000	4.40185	4,702,670	15.65		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			7,095.96000	7.09596	6,682,070	17.36		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,793.25000	1.79325	1,942,010	17.36		0.00	0	38
R2035 On 03/08/2023 Bond Future	11.99	Put			3,380.86000	3.38086	3,606,530	15.16		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,563.38000	5.56338	5,213,790	15.17		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			3,360.56000	3.36056	3,585,170	15.17		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,498.26000	5.49826	5,150,810	15.15		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			3,401.55000	3.40155	3,628,300	15.15		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			5,530.65000	5.53065	5,182,120	15.16		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,545.87000	3.54587	3,273,310	12.98		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			5,163.17000	5.16317	5,476,760	12.98		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,571.93000	3.57193	3,298,140	12.99		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			5,133.76000	5.13376	5,446,120	12.99		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			3,519.91000	3.51991	3,248,580	12.97		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			5,192.72000	5.19272	5,507,540	12.97		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			4,028.87000	4.02887	4,279,790	12.84		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			5,646.50000	5.64650	5,299,410	12.85		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			4,008.21000	4.00821	4,258,130	12.85		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			5,677.18000	5.67718	5,329,090	12.86		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,987.66000	3.98766	4,236,580	12.86		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			5,615.87000	5.61587	5,269,780	12.84		0.00	0	
Total R2035 Option										0.00	0	8,47
Total For R2035										1,099,039,370.00	12,584	174,02
R2037 On 02/02/2023 Bond Future			11.60966	78.90435	11.50272	79.52126		16.73		3,313,982.70	42	131,96
R2037 On 04/05/2023 Bond Future			11.74002	80.43591	11.62886	81.06536		16.89		0.00	0	
R2037 On 03/08/2023 Bond Future			11.86947	77.79246	11.75386	78.43472		16.57		0.00	0	
R2037 On 02/11/2023 Bond Future			11.98798	79.39528	11.86794	80.05090		14.31		0.00	0	
R2037 On 01/02/2024 Bond Future			12.13962	76.64577	12.01475	77.31355		14.31		0.00	0	
Total R2037 Future										3,313,982.70	42	131,96
R2037 On 02/02/2023 Bond Future	11.03	Call			1,236.16000	1.23616	1,029,940	15.98		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			4,050.30000	4.05030	4,460,990	15.98		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			1,256.95000	1.25695	1,048,330	15.99		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			4,010.05000	4.01005	4,418,340	15.99		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			1,277.94000	1.27794	1,066,920	16.01		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			3,970.07000	3.97007	4,375,960	16.01		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			1,386.25000	1.38625	1,163,120	16.08		0.00	0	63

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 02/02/2023 Bond Future	11.10	Put			3,774.51000	3.77451	4,168,290	16.08		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			4,068.48000	4.06848	3,646,650	17.55		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			1,424.37000	1.42437	1,619,450	17.55		0.00	0	6
R2037 On 04/05/2023 Bond Future	11.31	Call			2,848.85000	2.84885	2,567,790	16.63		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			4,696.30000	4.69630	5,044,690	16.63		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			2,875.48000	2.87548	2,592,790	16.65		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			4,664.03000	4.66403	5,010,790	16.65		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Call			2,161.11000	2.16111	1,926,090	16.27		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			5,683.62000	5.68362	6,078,050	16.27		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			4,226.24000	4.22624	3,871,370	17.30		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			3,372.22000	3.37222	3,646,800	17.30		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			11,506.19000	11.50619	10,956,130	19.85		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			767.58000	0.76758	846,970	19.85		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.30	Call			2,822.56000	2.82256	2,543,140	16.62		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			4,728.97000	4.72897	5,079,000	16.62		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,510.03000	3.51003	3,765,920	17.05		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			5,550.31000	5.55031	5,162,730	17.07		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			3,488.84000	3.48884	3,743,520	17.07		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			5,583.20000	5.58320	5,194,420	17.08		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			3,468.02000	3.46802	3,721,500	17.08		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			5,517.73000	5.51773	5,131,360	17.05		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			3,632.10000	3.63210	3,329,180	14.11		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			5,408.45000	5.40845	5,761,150	14.11		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			3,658.54000	3.65854	3,354,270	14.12		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			5,378.12000	5.37812	5,729,470	14.12		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			3,685.08000	3.68508	3,379,450	14.13		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			5,347.95000	5.34795	5,697,940	14.13		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			4,126.74000	4.12674	4,405,040	14.66		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			5,734.56000	5.73456	5,347,310	14.64		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			4,169.18000	4.16918	4,449,710	14.64		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			5,765.65000	5.76565	5,377,290	14.65		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			4,148.07000	4.14807	4,427,490	14.65		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			5,796.47000	5.79647	5,406,990	14.66		0.00	0	
Total R2037 Option										0.00	0	2,47
Total For R2037										3,313,982.70	42	134,43
R2040 On 02/02/2023 Bond Future			11.70134	80.43105	11.59441	81.09373		17.76		93,139,155.90	1,158	120,68
R2040 On 04/05/2023 Bond Future			11.82790	81.99233	11.71684	82.66841		17.95		0.00	0	30
R2040 On 03/08/2023 Bond Future			11.95346	79.12970	11.83804	79.81958		17.66		0.00	0	
R2040 On 02/11/2023 Bond Future			12.06813	80.76013	11.94840	81.46434		15.79		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 01/02/2024 Bond Future			12.21397	77.78599	12.08951	78.50331		15.69		0.00	0	
Total R2040 Future										93,139,155.90	1,158	120,98
R2040 On 02/02/2023 Bond Future	10.18	Call			192.02000	0.19202	143,990	16.26		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			9,824.08000	9.82408	10,438,730	16.26		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			206.47000	0.20647	155,370	16.26		0.00	0	38
R2040 On 02/02/2023 Bond Future	10.21	Put			9,616.26000	9.61626	10,227,840	16.26		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			977.14000	0.97714	800,480	16.82		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			5,145.35000	5.14535	5,624,230	16.86		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			1,316.26000	1.31626	1,097,660	17.07		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			4,494.67000	4.49467	4,938,750	17.07		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,338.36000	1.33836	1,117,220	17.09		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			4,450.56000	4.45056	4,892,100	17.09		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			4,406.90000	4.40690	4,845,880	17.11		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			1,523.67000	1.52367	1,281,930	17.22		0.00	0	62
R2040 On 02/02/2023 Bond Future	11.19	Put			4,109.14000	4.10914	4,530,080	17.22		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			4,440.88000	4.44088	3,986,750	18.82		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			1,557.85000	1.55785	1,766,400	18.82		0.00	0	62
R2040 On 02/02/2023 Bond Future	10.96	Call			1,031.51000	1.03151	847,710	16.86		0.00	0	38
R2040 On 02/02/2023 Bond Future	10.93	Put			5,293.53000	5.29353	5,779,550	16.82		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			5,146.40000	5.14640	4,660,360	19.14		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,272.10000	1.27210	1,448,740	19.14		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			5,274.02000	5.27402	4,782,730	19.19		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,226.87000	1.22687	1,398,260	19.19		0.00	0	38
R2040 On 02/02/2023 Bond Future	11.12	Call			1,360.82000	1.36082	1,137,120	17.11		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,867.47000	1.86747	1,649,490	16.90		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.92	Put			6,992.29000	6.99229	7,450,390	16.90		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			3,077.36000	3.07736	2,773,100	17.46		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			4,992.70000	4.99270	5,364,520	17.46		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			761.27000	0.76127	651,610	16.70		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.17	Put			11,185.66000	11.18566	11,752,080	16.70		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			3,134.33000	3.13433	2,826,550	17.49		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			4,922.66000	4.92266	5,290,960	17.49		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			3,279.20000	3.27920	2,962,650	17.55		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			4,751.35000	4.75135	5,110,880	17.55		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,496.58000	1.49658	1,310,530	16.72		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			7,918.21000	7.91821	8,408,240	16.72		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			7,972.56000	7.97256	7,468,040	19.58		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			1,851.57000	1.85157	2,023,130	19.58		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			10,738.92000	10.73892	10,174,410	20.62		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	Opt Intert
R2040	On	04/05/2023	Bond Future	13.45	Put		1,133.89000	1.13389	1,245,460	20.62	0.00	0	46
R2040	On	04/05/2023	Bond Future	11.42	Call		3,105.79000	3.10579	2,799,760	17.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		4,957.58000	4.95758	5,327,630	17.48	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,829.68000	3.82968	4,102,880	18.30	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		6,054.58000	6.05458	5,636,630	18.32	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,806.95000	3.80695	4,078,880	18.32	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		6,089.48000	6.08948	5,670,260	18.33	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,784.35000	3.78435	4,055,010	18.33	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,019.75000	6.01975	5,603,070	18.30	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		4,002.19000	4.00219	3,679,040	15.61	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		6,231.95000	6.23195	6,613,010	15.61	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		4,030.47000	4.03047	3,705,910	15.62	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		6,198.42000	6.19842	6,578,070	15.62	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		4,058.52000	4.05852	3,732,560	15.63	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		6,164.74000	6.16474	6,542,990	15.63	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,772.60000	4.77260	5,076,470	16.09	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		6,197.04000	6.19704	5,785,920	16.07	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,820.18000	4.82018	5,126,380	16.07	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		6,229.62000	6.22962	5,817,340	16.08	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,796.33000	4.79633	5,101,370	16.08	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		6,262.26000	6.26226	5,848,810	16.09	0.00	0	
Total R2040 Option											0.00	0	5,02
Total For R2040											93,139,155.90	1,158	126,00
R2044	On	02/02/2023	Bond Future			11.64841	77.59571	11.56210	78.14338	18.84	99,788,083.06	1,286	91,78
R2044	On	04/05/2023	Bond Future			11.76581	79.10202	11.67625	79.66080	19.05	0.00	0	
R2044	On	03/08/2023	Bond Future			11.88182	76.30659	11.78883	76.87686	18.77	0.00	0	
R2044	On	02/11/2023	Bond Future			11.98719	77.87891	11.89084	78.46103	17.34	0.00	0	
R2044	On	01/02/2024	Bond Future			12.12129	74.97521	12.02124	75.56815	17.17	0.00	0	
Total R2044 Future											99,788,083.06	1,286	91,78
R2044	On	02/02/2023	Bond Future	10.30	Call		275.61000	0.27561	220,400	17.25	0.00	0	2,84
R2044	On	02/02/2023	Bond Future	10.30	Put		9,078.40000	9.07840	9,570,860	17.25	0.00	0	
R2044	On	02/02/2023	Bond Future	10.75	Call		0.00000	0.00000	622,520	17.60	1,556,300.00	2,500	2,50
R2044	On	02/02/2023	Bond Future	10.75	Put		0.00000	0.00000	6,655,000	17.60	0.00	0	
R2044	On	02/02/2023	Bond Future	11.00	Call		1,187.33000	1.18733	1,016,650	17.93	2,541,625.00	2,500	2,84
R2044	On	02/02/2023	Bond Future	11.15	Put		4,235.10000	4.23510	4,579,790	18.19	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,553.41000	1.55341	1,348,260	18.21	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,192.12000	4.19212	4,534,640	18.21	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Put		0.00000	0.00000	2,428,490	19.32	6,071,225.00	2,500	2,50
R2044	On	02/02/2023	Bond Future	11.90	Call		3,968.06000	3.96806	3,610,560	19.62	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	Opt Intert
R2044 On 02/02/2023 Bond Future	11.90	Put			1,860.13000	1.86013	2,050,300	19.62	0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			1,504.44000	1.50444	1,303,650	18.18	0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			4,278.26000	4.27826	4,625,140	18.18	0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			1,528.88000	1.52888	1,325,900	18.19	0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Put			4,917.43000	4.91743	5,294,420	17.93	0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Call			4,368.49000	4.36849	3,993,800	19.82	0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			1,655.02000	1.65502	1,828,000	19.82	0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.20	Call			1,654.08000	1.65408	1,440,190	18.28	0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			4,023.71000	4.02371	4,357,490	18.28	0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Call			0.00000	0.00000	3,064,930	19.32	0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			3,334.48000	3.33448	3,071,490	18.91	0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			5,036.28000	5.03628	5,332,070	18.91	0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			3,364.64000	3.36464	3,100,210	18.93	0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			5,001.40000	5.00140	5,295,750	18.93	0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,394.93000	3.39493	3,129,060	18.94	0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,966.74000	4.96674	5,259,650	18.94	0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			4,427.50000	4.42750	4,117,170	19.46	0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			3,966.87000	3.96687	4,215,320	19.46	0.00	0	4,1'
R2044 On 04/05/2023 Bond Future	12.00	Call			5,310.07000	5.31007	4,967,790	19.88	0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			3,321.62000	3.32162	3,538,120	19.88	0.00	0	4,1'
R2044 On 04/05/2023 Bond Future	12.25	Call			6,244.91000	6.24491	5,873,610	20.30	0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			2,778.94000	2.77894	2,966,420	20.30	0.00	0	1,50
R2044 On 03/08/2023 Bond Future	12.17	Put			3,878.17000	3.87817	4,098,960	19.40	0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			6,100.38000	6.10038	5,752,990	19.37	0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,924.54000	3.92454	4,147,420	19.37	0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,136.02000	6.13602	5,787,580	19.38	0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			3,901.41000	3.90141	4,123,240	19.38	0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,171.47000	6.17147	5,821,990	19.40	0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,383.86000	4.38386	4,105,660	17.14	0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			6,377.00000	6.37700	6,680,920	17.14	0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			4,325.23000	4.32523	4,049,300	17.12	0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,445.46000	6.44546	6,751,650	17.12	0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			4,354.35000	4.35435	4,077,280	17.13	0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,410.99000	6.41099	6,716,040	17.13	0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			5,014.27000	5.01427	5,261,670	17.51	0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			6,565.28000	6.56528	6,218,810	17.52	0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,989.92000	4.98992	5,236,390	17.52	0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			6,498.75000	6.49875	6,154,160	17.50	0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			5,038.73000	5.03873	5,287,080	17.50	0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			6,532.00000	6.53200	6,186,460	17.51	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2044 Option												10,169,150.00	7,500	24,41
Total For R2044												109,957,233.06	8,786	116,19
R2048	On	02/02/2023	Bond Future			11.55173	81.05514	11.46021	81.65495		18.52	405,275,700.00	5,000	247,56
R2048	On	04/05/2023	Bond Future			11.66147	78.16881	11.56655	78.78073		19.79	0.00	0	10,94
R2048	On	03/08/2023	Bond Future			11.77033	79.69992	11.67184	80.32440		18.48	0.00	0	
R2048	On	02/11/2023	Bond Future			11.87053	76.91896	11.76849	77.55644		16.84	0.00	0	13,00
R2048	On	01/02/2024	Bond Future			11.99549	78.41400	11.88961	79.06328		16.10	0.00	0	
Total R2048 Future												405,275,700.00	5,000	271,50
R2048	On	02/02/2023	Bond Future	10.40	Call			430.40000	0.43040	346,100	16.97	0.00	0	3,82
R2048	On	02/02/2023	Bond Future	10.40	Put			8,016.60000	8.01660	8,532,110	16.97	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call			1,420.10000	1.42010	1,213,270	17.64	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Put			4,563.79000	4.56379	4,956,770	17.64	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			1,568.64000	1.56864	1,347,320	17.74	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			4,290.04000	4.29004	4,668,530	17.74	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call			3,663.98000	3.66398	3,293,640	18.91	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put			2,109.50000	2.10950	2,338,970	18.91	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			1,594.26000	1.59426	1,370,520	17.76	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			4,245.64000	4.24564	4,621,710	17.76	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			1,619.97000	1.61997	1,393,810	17.77	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			4,201.45000	4.20145	4,575,100	17.77	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call			1,672.41000	1.67241	1,441,380	17.81	0.00	0	3,82
R2048	On	02/02/2023	Bond Future	11.10	Put			4,114.39000	4.11439	4,483,170	17.81	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call			3,539.81000	3.53981	3,245,500	19.55	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put			4,968.35000	4.96835	5,285,960	19.55	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call			3,476.91000	3.47691	3,185,790	19.52	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put			5,039.72000	5.03972	5,360,520	19.52	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call			3,508.29000	3.50829	3,215,580	19.53	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put			5,003.92000	5.00392	5,323,130	19.53	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call			6,615.17000	6.61517	6,227,280	19.38	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put			3,904.24000	3.90424	4,140,830	19.38	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call			6,541.20000	6.54120	6,155,540	19.35	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put			3,950.30000	3.95030	4,189,120	19.35	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call			6,578.29000	6.57829	6,191,510	19.36	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put			3,927.33000	3.92733	4,165,030	19.36	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call			4,226.32000	4.22632	3,922,080	16.54	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put			6,015.04000	6.01504	6,348,280	16.54	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call			4,166.09000	4.16609	3,864,540	16.52	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put			6,086.10000	6.08610	6,422,030	16.52	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call			4,196.31000	4.19631	3,893,410	16.53	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
R2048 On 02/11/2023 Bond Future	11.48	Put			6.05063000	6.05063	6,385,210	16.53		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			6,548.79000	6.54879	6,170,520	16.59		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,910.02000	4.91002	5,181,030	16.59		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			6,479.84000	6.47984	6,103,720	16.57		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,960.13000	4.96013	5,233,290	16.57		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			6,514.12000	6.51412	6,136,920	16.58		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,934.84000	4.93484	5,206,920	16.58		0.00	0	
Total R2048 Option										0.00	0	7,64
Total For R2048										405,275,700.00	5,000	279,14
R209 On 02/02/2023 Bond Future			11.44095	67.35612	11.33930	67.86480		16.78		1,279,766.28	19	24,56
R209 On 04/05/2023 Bond Future			11.55830	65.51102	11.45289	66.02995		17.76		0.00	0	2,5
R209 On 03/08/2023 Bond Future			11.66995	66.82584	11.56069	67.35543		16.56		0.00	0	
R209 On 02/11/2023 Bond Future			11.77998	65.05010	11.66672	65.59067		14.84		0.00	0	
R209 On 01/02/2024 Bond Future			11.91738	66.28323	11.79991	66.83388		14.13		0.00	0	
Total R209 Future										1,279,766.28	19	27,07
R209 On 02/02/2023 Bond Future	10.78	Call			915.90000	0.91590	762,220	16.03		0.00	0	
R209 On 02/02/2023 Bond Future	10.78	Put			3,816.76000	3.81676	4,171,760	16.03		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Call			932.24000	0.93224	776,630	16.04		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Put			3,779.67000	3.77967	4,132,740	16.04		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Call			948.78000	0.94878	791,220	16.06		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Put			3,742.85000	3.74285	4,093,970	16.06		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Call			2,373.78000	2.37378	2,145,650	17.54		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Put			4,153.89000	4.15389	4,444,690	17.54		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Call			2,396.29000	2.39629	2,166,800	17.56		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Put			4,125.04000	4.12504	4,414,480	17.56		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Call			6,400.64000	6.40064	6,012,970	19.71		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			1,492.86000	1.49286	1,624,120	19.71		0.00	0	8,50
R209 On 04/05/2023 Bond Future	10.00	Call			667.25000	0.66725	575,580	16.54		0.00	0	1,00
R209 On 04/05/2023 Bond Future	10.00	Put			8,447.32000	8.44732	8,874,580	16.54		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Call			2,154.02000	2.15402	1,939,570	17.40		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Put			4,450.84000	4.45084	4,755,320	17.40		0.00	0	6,2
R209 On 04/05/2023 Bond Future	11.09	Call			2,351.20000	2.35120	2,124,440	17.53		0.00	0	
R209 On 04/05/2023 Bond Future	11.09	Put			4,182.74000	4.18274	4,474,910	17.53		0.00	0	
R209 On 03/08/2023 Bond Future	11.93	Call			4,776.97000	4.77697	4,456,980	17.13		0.00	0	
R209 On 03/08/2023 Bond Future	11.93	Put			3,010.88000	3.01088	3,220,480	17.13		0.00	0	
R209 On 03/08/2023 Bond Future	11.94	Call			4,805.39000	4.80539	4,484,400	17.14		0.00	0	
R209 On 03/08/2023 Bond Future	11.94	Put			2,992.41000	2.99241	3,201,010	17.14		0.00	0	
R209 On 03/08/2023 Bond Future	11.95	Call			4,834.09000	4.83409	4,512,100	17.15		0.00	0	
R209 On 03/08/2023 Bond Future	11.95	Put			2,974.28000	2.97428	3,181,880	17.15		0.00	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
R209	On	02/11/2023	Bond Future	11.33	Call		3,040.29000	3.04029	2,792,510	14.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,685.03000	4.68503	4,977,820	14.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,062.94000	3.06294	2,814,010	14.67	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,658.01000	4.65801	4,949,650	14.67	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,085.92000	3.08592	2,835,850	14.68	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,631.37000	4.63137	4,921,870	14.68	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		4,996.56000	4.99656	4,674,040	14.53	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,511.30000	3.51130	3,739,430	14.53	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,023.67000	5.02367	4,700,210	14.55	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,492.77000	3.49277	3,719,960	14.55	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,050.82000	5.05082	4,726,430	14.56	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,474.34000	3.47434	3,700,600	14.56	0.00	0	
Total R209 Option											0.00	0	15,75
Total For R209											1,279,766.28	19	42,82
R210	On	02/02/2023	Bond Future			225.36480	225.36480	227.71328	227.71328		0.00	0	37
R210	On	04/05/2023	Bond Future			226.71086	226.71086	229.10594	229.10594		0.00	0	
R210	On	03/08/2023	Bond Future			231.31068	231.31068	233.75498	233.75498		0.00	0	
R210	On	02/11/2023	Bond Future			232.95962	232.95962	235.45247	235.45247		0.00	0	
R210	On	01/02/2024	Bond Future			237.43752	237.43752	239.97742	239.97742		0.00	0	
Total R210 Future											0.00	0	37
Total For R210											0.00	0	37
R213	On	02/02/2023	Bond Future			10.93183	82.37299	10.80364	82.95764	11.77	42,669,208.82	518	38,42
R213	On	04/05/2023	Bond Future			11.06397	80.41906	10.92986	81.01554	12.70	0.00	0	
R213	On	03/08/2023	Bond Future			11.19243	82.03270	11.05202	82.64136	11.63	0.00	0	
R213	On	02/11/2023	Bond Future			11.32495	80.16833	11.17781	80.78966	9.99	0.00	0	
R213	On	01/02/2024	Bond Future			11.50303	81.68927	11.34853	82.32221	9.72	0.00	0	
Total R213 Future											42,669,208.82	518	38,42
R213	On	02/02/2023	Bond Future	9.16	Call		54.26000	0.05426	35,790	10.77	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		8,060.06000	8.06006	8,626,240	10.77	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		444.31000	0.44431	333,870	10.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,188.95000	4.18895	4,663,160	10.86	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		674.66000	0.67466	522,960	11.05	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,420.49000	3.42049	3,851,220	11.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		701.46000	0.70146	545,320	11.07	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,386.10000	3.38610	3,814,610	11.07	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		881.67000	0.88167	697,620	11.22	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,995.32000	2.99532	3,395,920	11.22	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Put		3,454.96000	3.45496	3,887,910	11.05	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,017.25000	1.01725	813,900	11.32	0.00	0	97

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	02/02/2023	Bond Future	10.43	Put		2,753.02000	2.75302	3,134,320	11.32	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,383.14000	6.38314	5,863,230	13.94	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		299.74000	0.29974	364,480	13.94	0.00	0	9
R213	On	02/02/2023	Bond Future	10.22	Call		688.04000	0.68804	534,120	11.06	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,398.43000	2.39843	2,120,810	12.69	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,252.69000	3.25269	3,571,550	12.69	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,420.15000	2.42015	2,140,970	12.70	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,229.12000	3.22912	3,546,420	12.70	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,376.83000	2.37683	2,100,770	12.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,276.40000	3.27640	3,596,820	12.68	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,290.01000	2.29001	2,516,380	12.21	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,701.68000	4.70168	4,318,250	12.22	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,275.58000	2.27558	2,500,810	12.22	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,729.46000	4.72946	4,344,910	12.24	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,261.50000	2.26150	2,485,610	12.24	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,674.21000	4.67421	4,291,920	12.21	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		3,049.11000	3.04911	2,740,280	10.08	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,337.54000	3.33754	3,650,040	10.08	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		3,071.54000	3.07154	2,761,360	10.09	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,317.35000	3.31735	3,628,500	10.09	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,094.05000	3.09405	2,782,530	10.10	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,297.27000	3.29727	3,607,080	10.10	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		2,914.25000	2.91425	3,179,610	10.11	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		4,375.35000	4.37535	4,009,960	10.10	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		2,944.70000	2.94470	3,212,250	10.10	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,400.31000	4.40031	4,033,830	10.11	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		2,929.43000	2.92943	3,195,890	10.11	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,425.33000	4.42533	4,057,750	10.11	0.00	0	
Total R213 Option											0.00	0	3,25
Total For R213											42,669,208.82	518	41,67
R214	On	02/02/2023	Bond Future			11.55657	64.86193	11.46005	65.36800	18.44	0.00	0	71,03
R214	On	04/05/2023	Bond Future			11.66370	62.82216	11.56380	63.33846	19.63	0.00	0	
R214	On	03/08/2023	Bond Future			11.76679	64.08283	11.66340	64.60968	18.34	0.00	0	
R214	On	02/11/2023	Bond Future			11.87029	62.10291	11.76331	62.64067	17.47	0.00	0	
R214	On	01/02/2024	Bond Future			12.00150	63.28043	11.89061	63.82826	16.40	0.00	0	
Total R214 Future											0.00	0	71,03
R214	On	02/02/2023	Bond Future	10.30	Call		278.97000	0.27897	219,540	16.89	0.00	0	3,5
R214	On	02/02/2023	Bond Future	10.30	Put		6,897.92000	6.89792	7,344,560	16.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call		1,131.14000	1.13114	957,870	17.55	0.00	0	3,5

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	02/02/2023	Bond Future	11.00	Put		3,634.07000	3.63407	3,966,870	17.55	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,269.74000	1.26974	1,082,280	17.67	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,312.34000	3.31234	3,626,860	17.71	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		1,332.11000	1.33211	1,138,520	17.72	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		3,277.91000	3.27791	3,590,390	17.72	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,381.90000	3.38190	3,700,510	17.67	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		3,244.61000	3.24461	2,916,000	19.01	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put		1,490.33000	1.49033	1,667,790	19.01	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,290.41000	1.29041	1,100,900	17.69	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,347.05000	3.34705	3,663,610	17.69	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,311.16000	1.31116	1,119,610	17.71	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,852.51000	2.85251	2,603,610	19.41	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,926.89000	3.92689	4,194,290	19.41	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,877.93000	2.87793	2,627,690	19.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,898.92000	3.89892	4,164,980	19.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,903.44000	2.90344	2,651,860	19.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,871.11000	3.87111	4,135,830	19.44	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,999.38000	2.99938	3,193,890	19.31	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,406.75000	5.40675	5,076,280	19.28	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,035.30000	3.03530	3,231,680	19.28	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,437.07000	5.43707	5,105,660	19.30	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,017.39000	3.01739	3,212,830	19.30	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,467.22000	5.46722	5,134,880	19.31	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,534.77000	3.53477	3,277,860	17.15	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,047.44000	5.04744	5,328,290	17.15	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,486.87000	3.48687	3,232,110	17.13	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,104.78000	5.10478	5,387,780	17.13	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,510.78000	3.51078	3,254,950	17.14	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,076.04000	5.07604	5,357,970	17.14	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		4,070.05000	4.07005	4,300,060	16.89	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,367.59000	5.36759	5,048,880	16.90	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		4,049.88000	4.04988	4,279,000	16.90	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,311.99000	5.31199	4,995,060	16.87	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		4,090.59000	4.09059	4,321,490	16.87	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,339.63000	5.33963	5,021,810	16.89	0.00	0	
Total R214 Option											0.00	0	7,10
Total For R214											0.00	0	78,13
Total for Bond											1,812,247,468.29	28,649	1,474,30
ES23	On	25/01/2023	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 ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 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	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 02/02/2023 GOVI			843.44100	843.44100	848.93200	848.93200				0.00	0	8:
GOVI On 04/05/2023 GOVI			859.79300	859.79300	865.39600	865.39600				0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/08/2023	GOVI		877.03400	877.03400	882.75200	882.75200			0.00	0	
GOVI	On	02/11/2023	GOVI		895.07700	895.07700	900.91400	900.91400			0.00	0	
GOVI	On	01/02/2024	GOVI		912.10800	912.10800	918.05300	918.05300			0.00	0	
Total GOVI Future											0.00	0	83
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		18,880.00000	1.88800	73,790,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		18,980.00000	1.89800	73,890,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		19,080.00000	1.90800	73,990,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		125,160.00000	12.51600	69,130,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		125,360.00000	12.53600	69,330,000		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		125,260.00000	12.52600	69,230,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	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		455,220.00000	45.52200	398,040,000		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		455,420.00000	45.54200	398,240,000		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		455,320.00000	45.53200	398,140,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call		151,040.00000	15.10400	92,670,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		150,940.00000	15.09400	92,570,000		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		151,140.00000	15.11400	92,770,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call		380,630.00000	38.06300	321,180,000		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		380,530.00000	38.05300	321,080,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call		380,730.00000	38.07300	321,280,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	83
Total for GOVI											0.00	0	83
AL37	On	02/02/2023	Index Future		852.23900	852.23900	855.18100	855.18100			0.00	0	
AL37	On	04/05/2023	Index Future		868.76200	868.76200	871.76600	871.76600			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	03/08/2023	Index Future			886.18200	886.18200	889.24900	889.24900			0.00	0	
AL37	On	02/11/2023	Index Future			904.41300	904.41300	907.54500	907.54500			0.00	0	
AL37	On	01/02/2024	Index Future			921.62200	921.62200	924.81100	924.81100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/02/2023	Index Future			974.32500	974.32500	981.41300	981.41300			0.00	0	
AL7T	On	04/05/2023	Index Future			993.21400	993.21400	1,000.44600	1,000.44600			0.00	0	
AL7T	On	03/08/2023	Index Future			1,013.13000	1,013.13000	1,020.51000	1,020.51000			0.00	0	
AL7T	On	02/11/2023	Index Future			1,033.97300	1,033.97300	1,041.50600	1,041.50600			0.00	0	
AL7T	On	01/02/2024	Index Future			1,053.64700	1,053.64700	1,061.32000	1,061.32000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/02/2023	Index Future			855.58300	855.58300	861.11700	861.11700			0.00	0	10
ALBI	On	04/05/2023	Index Future			872.17000	872.17000	877.81700	877.81700			0.00	0	
ALBI	On	03/08/2023	Index Future			889.66000	889.66000	895.42200	895.42200			0.00	0	
ALBI	On	02/11/2023	Index Future			907.96200	907.96200	913.84500	913.84500			0.00	0	
ALBI	On	01/02/2024	Index Future			925.23800	925.23800	931.23000	931.23000			0.00	0	
Total ALBI Future												0.00	0	10
Total For ALBI												0.00	0	10
IGOV	On	02/02/2023	Index Future			319.11200	319.11200	321.18900	321.18900			0.00	0	66
IGOV	On	04/05/2023	Index Future			325.37500	325.37500	327.49500	327.49500			0.00	0	
IGOV	On	03/08/2023	Index Future			331.97500	331.97500	334.13900	334.13900			0.00	0	
IGOV	On	02/11/2023	Index Future			338.87900	338.87900	341.08800	341.08800			0.00	0	
IGOV	On	01/02/2024	Index Future			345.39900	345.39900	347.65000	347.65000			0.00	0	
Total IGOV Future												0.00	0	67
Total For IGOV												0.00	0	67
Total for Index												0.00	0	78
JIBAR f	On	21/12/2022	Jibar Future			7.13500	92.86500	7.13500	92.86500			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.19500	92.80500	7.19000	92.81000			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			7.54000	92.46000	7.52000	92.48000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.57500	92.42500	7.56500	92.43500			0.00	0	
JIBAR f	On	19/04/2023	Jibar Future			7.71000	92.29000	7.67000	92.33000			0.00	0	
JIBAR f	On	17/05/2023	Jibar Future			7.74000	92.26000	7.61500	7.61500			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			7.81000	92.19000	7.75000	92.25000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			7.89500	92.10500	7.82500	92.17500			0.00	0	1
JIBAR f	On	20/12/2023	Jibar Future			7.94500	92.05500	7.90500	92.09500			0.00	0	27
JIBAR f	On	20/03/2024	Jibar Future			8.00000	92.00000	7.95000	92.05000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.00000	92.00000	7.90000	92.10000			0.00	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
JIBAR F On 18/09/2024 Jibar Future			7.98500	92.01500	7.93500	92.06500				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 :										1,812,247,468.29	28,649	1,476,34
ABCPI3 On 07/12/2023 Spot Bond			5.04800	329.08324	5.04800	329.01770				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.34671				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.22274				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.76000	103.47650	9.76000	103.44956				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.91000	90.07459	11.91000	90.04613				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.77159				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.31363				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.92893				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	100.99317				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.25442				0.00	0	750,000,00
Total ABFN23 SPOT										0.00	0	750,000,00

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 ABFN23										0.00	0	750,000,00
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.75919				0.00	0	100,000,00
Total ABFN25 SPOT										0.00	0	100,000,00
Total For ABFN25										0.00	0	100,000,00
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.30600				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.12448				0.00	0	60,000,00
Total ABFN28 SPOT										0.00	0	60,000,00
Total For ABFN28										0.00	0	60,000,00
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.56446				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.66765				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.51280				0.00	0	270,000,00
Total ABFN32 SPOT										0.00	0	270,000,00
Total For ABFN32										0.00	0	270,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.63616				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.80739				0.00	0	50,000,00
Total ABFN35 SPOT										0.00	0	50,000,00
Total For ABFN35										0.00	0	50,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.87942				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.30765				0.00	1,300,000,000	325,000,00
Total ABFN37 SPOT										0.00	1,300,000,000	325,000,00
Total For ABFN37										0.00	1,300,000,000	325,000,00
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.47481				0.00	0	150,000,00
Total ABFN40 SPOT										0.00	0	150,000,00
Total For ABFN40										0.00	0	150,000,00
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.32286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.93261				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.79187				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.80216				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.21052				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.01997				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	99.94164				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.01385				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.92446				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.00687				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.98860				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.11933				0.00	0	1,000,000.00
Total ABFN53 SPOT										0.00	0	1,000,000.00
Total For ABFN53										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
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.14277				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.14558				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	100.29941				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.14007				0.00	0	6,500,000,00
Total ABFN57 SPOT										0.00	0	6,500,000,00
Total For ABFN57										0.00	0	6,500,000,00
ABFN5 On 14/11/2027 Spot Bond					0.00000	100.14468				0.00	0	11,000,000,00
Total ABFN58 SPOT										0.00	0	11,000,000,00
Total For ABFN58										0.00	0	11,000,000,00
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.20135				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.30126				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.20750				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	104.29387				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.95274				0.00	0	180,000,00
Total ABJ02 SPOT										0.00	0	180,000,00
Total For ABJ02										0.00	0	180,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.76324				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.28744				0.00	0	
Total ABJ04 SPOT										0.00	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 ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.34540				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.02000	8.02000	8.02000	157.00978				0.00	0	120,000,00
Total ABKI04 SPOT										0.00	0	120,000,00
Total For ABKI04										0.00	0	120,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	55.29576	100.00000	55.16856				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.75000	3.75000	3.75000	164.33524				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.21000	4.21000	4.21000	215.89100				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	241.05076				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.91500	8.91500	8.91500	101.42256				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.67500	8.67500	8.67500	110.53680				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.92000	104.08449	8.92000	104.05940				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.08500	106.40645	9.08500	106.38034				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.88500	103.09294	7.88500	103.07092				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.25000	100.31145	9.25000	100.28640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.52153	100.00000	14.48904				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.75000	330.04318	4.75000	329.98007				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.55000	11.55000	11.55000	103.04869				0.00	0	100,000,00
Total ABX01 SPOT										0.00	0	100,000,00
Total For ABX01										0.00	0	100,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	101.41219				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.37847				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.40416				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.40416				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	191.67549				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	193.28323				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.32144				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.72335				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI03 On 21/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.19930				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.73189				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.01860				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.59494				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.78151				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	100.49000				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.67807				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.66117				0.00	0	500,000,00
Total AGT02 SPOT										0.00	0	500,000,00
Total For AGT02										0.00	0	500,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	105.36435				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.73548				0.00	250,000,000	125,000,00
Total AGT04 SPOT										0.00	250,000,000	125,000,00
Total For AGT04										0.00	250,000,000	125,000,00
AGT05 On 16/11/2027 Spot Bond					0.00000	100.15474				0.00	0	
Total AGT05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.72842				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.74664				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.97500	98.84183	8.97500	98.81825				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.77419				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.86594				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.98041				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.68014				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.00007				0.00	407,600,000	101,900,000
Total AHF5A2 SPOT										0.00	407,600,000	101,900,000
Total For AHF5A2										0.00	407,600,000	101,900,000
AHF5A On 21/08/2023 Spot Bond			9.44000	102.76163	9.44000	102.73587				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.17970				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.00010				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.28259				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.48191				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	99.99992				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.12047				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.19285				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.99997				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	99.99997				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.99996				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AHF7C: On 21/08/2025 Spot Bond					0.00000	99.99997			0.00	0	
Total AHF7C2 SPOT									0.00	0	
Total For AHF7C2									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.40867			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	99.99990			0.00	0	
Total AHF7D2 SPOT									0.00	0	
Total For AHF7D2									0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.30500	102.14462	8.30500	102.12219			0.00	0	2,708,000,00
Total AIR02 SPOT									0.00	0	2,708,000,00
Total For AIR02									0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			10.15500	98.58359	10.15500	98.55706		43,630,957,500.00	4,296,500	6,575,20	
Total AIR04 SPOT								43,630,957,500.00	4,296,500	6,575,20	
Total For AIR04								43,630,957,500.00	4,296,500	6,575,20	
AIR05 On 29/05/2030 Spot Bond			12.17500	89.29708	12.17500	89.26840			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.11382			0.00	0	
Total AIRF02 SPOT									0.00	0	
Total For AIRF02									0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.11801			0.00	0	
Total AIRF03 SPOT									0.00	0	
Total For AIRF03									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.39000	193.39159	6.39000	193.34599		383,400,000,000.00	60,000,000	80,000,00	
Total AIRL01 SPOT								383,400,000,000.00	60,000,000	80,000,00	
Total For AIRL01								383,400,000,000.00	60,000,000	80,000,00	
APF07 On 25/06/2023 Spot Bond					0.00000	101.31327			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.63708			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.51720			0.00	0	
Total APF14 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.36373				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	99.97516				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.28000	256.56851	5.28000	256.51584				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.89000	221.83961	5.89000	221.79045				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.08000	206.95574	5.08000	206.91421				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.53000	114.03729	5.53000	114.01322				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	102.98983				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.48860				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.24219				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.13857				0.00	1,118,400,000	279,600,000
Total ASN278 SPOT										0.00	1,118,400,000	279,600,000
Total For ASN278										0.00	1,118,400,000	279,600,000
ASN27 On 20/08/2048 Spot Bond					0.00000	100.00008				0.00	498,800,000	124,700,000
Total ASN279 SPOT										0.00	498,800,000	124,700,000
Total For ASN279										0.00	498,800,000	124,700,000
ASN28 On 21/08/2023 Spot Bond					0.00000	100.00008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.48533				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	101.30101				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	101.31131				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	102.08428				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			5.22500	5.22500	5.22500	111.61286				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.64500	5.64500	5.64500	103.06709				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	101.38696				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.53716				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.27580				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.82967				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.64000	112.56216	5.64000	112.53808				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34: On 20/06/2024 Spot Bond					0.00000	101.32814				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.87121				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.44220				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.28593				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.28593				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.79971				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.63868				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.41747				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.86590				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.29460				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.38198				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.38198				0.00	0	
Total ASN384 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.51774				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.59497				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.28949				0.00	1,121,200,000	280,300,000
Total ASN399 SPOT										0.00	1,121,200,000	280,300,000
Total For ASN399										0.00	1,121,200,000	280,300,000
ASN399 On 20/12/2024 Spot Bond					0.00000	101.26901				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.43775				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	101.56667				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.38236				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	101.18263				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	101.21023				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 20/03/2023 Spot Bond					0.00000	101.68188				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	101.34927				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.74239				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.74713				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.90000	9.90000	9.90000	102.71938				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			11.01500	11.01500	11.01500	102.26107				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.43459				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.48421				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	101.92466				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.60012				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	117.89526				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.80000	10.80000	10.80000	102.03851				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 01/09/2025 Spot Bond					0.00000	101.87573				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.27118				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.27118				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.28256				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.37000	99.30690	10.37000	99.27947				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.55000	98.88848	9.55000	98.86328				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.10000	97.80180	10.10000	97.77548				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.10000	97.80180	10.10000	97.77548				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.67500	103.45128	8.67500	103.42741				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.62500	104.03142	10.62500	104.00216				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.57500	104.01657	10.57500	103.98745				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.07500	103.68799	10.07500	103.66030				0.00	0	
Total ASN532 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.07500	103.68799	10.07500	103.66030				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.20875				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.47154				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	99.16512				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.71000	103.17968	10.71000	103.15043				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.80000	101.80340	10.80000	102.82196				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.66000	103.11588	10.66000	103.08677				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.69245				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.65356				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.63606				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	101.36032				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	101.23533				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58(On 13/02/2023 Spot Bond					0.00000	101.39429				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	95.71871				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2023 Spot Bond			9.72500	102.69467	9.72500	102.66782				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.91442				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.79448				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.57902				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.62898				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	99.81906				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	99.52759				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	100.54208				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2023 Spot Bond					0.00000	101.44523				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 06/05/2024 Spot Bond					0.00000	93.77506				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.33102				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	99.84088				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.27229				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.27624				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	99.75933				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.15958				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.42095				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.53192				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.81913				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.44651				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.60559				0.00	0	
Total ASN645 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.94300				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.36827				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	99.84084				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.00021				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.21430				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.27090				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.47967				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.53023				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	99.75800				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	97.05315				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.36263				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.46731				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.52151				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.79952				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.52123				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.36165				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.37008				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.69078				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.28075				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.33265				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.38235				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.80100				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 30/09/2024 Spot Bond					0.00000	101.10249				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.51970				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.71397				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.50851				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	99.77531				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.37834				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.31948				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.33635				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.79914				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.48844				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.62456				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.54997				0.00	0	
Total ASN770 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.80384	9.80384	9.80384	106.66854				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.80119				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.19500	10.19500	10.19500	103.10745				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.53646				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.48564				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.48623				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.43781				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.19819				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.18584				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.14096				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.89741				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.38932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	97.42416				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.93843				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.09320				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.09092				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.98409				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.87624				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.87624				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.53658				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.37443				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.68897				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.68478				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84(On 21/04/2027 Spot Bond					0.00000	100.68478				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84(On 22/04/2027 Spot Bond					0.00000	100.64725				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84(On 25/04/2042 Spot Bond					0.00000	107.84479				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84(On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84(On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84(On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84(On 29/04/2025 Spot Bond					0.00000	100.52962				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84(On 29/04/2025 Spot Bond					0.00000	100.52679				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85(On 20/06/2027 Spot Bond					0.00000	101.31957				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85(On 20/06/2025 Spot Bond					0.00000	101.35345				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85(On 31/08/2026 Spot Bond					0.00000	99.77538				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85(On 19/01/2027 Spot Bond					0.00000	100.81005				0.00	0	
Total ASN857 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.48424				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	109.75647				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	105.15682				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.53252				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.53252				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.32336				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.41403				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.41403				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.34304				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.25635				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.53881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88(On 20/06/2027 Spot Bond					0.00000	101.52195				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88(On 02/05/2023 Spot Bond					0.00000	100.45612				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88(On 09/03/2028 Spot Bond					0.00000	101.60720				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88(On 18/04/2029 Spot Bond					0.00000	100.79953				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88(On 29/06/2028 Spot Bond					0.00000	101.33192				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88(On 15/09/2028 Spot Bond					0.00000	101.50299				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88(On 31/01/2024 Spot Bond			11.25000	107.46080	11.25000	103.91900				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90(On 20/06/2027 Spot Bond					0.00000	101.50509				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90(On 31/01/2030 Spot Bond					0.00000	100.45742				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90(On 20/06/2026 Spot Bond					0.00000	101.30261				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91(On 31/07/2027 Spot Bond					0.00000	99.77056				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN91: On 31/08/2027 Spot Bond					0.00000	99.76573				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.77056				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.77539				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.77297				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.76935				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	99.77297				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	99.76935				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.48167				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.43824				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	101.23547				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 06/02/2023 Spot Bond					0.00000	100.90906				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.88140				0.00	0	
Total ASN936 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.11038				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	100.50655				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.91084				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.82601				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.77220				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.76139				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	100.59166				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	101.22263				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	99.77539				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	100.43961				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	100.32254				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.28781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ASN954 SPOT									0.00	0	
Total For ASN954									0.00	0	
ASN954 On 20/12/2024 Spot Bond					0.00000	100.27018			0.00	0	
Total ASN955 SPOT									0.00	0	
Total For ASN955									0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.63304			0.00	0	
Total BAW22 SPOT									0.00	0	
Total For BAW22									0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.23099			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.26000	99.72610	7.26000	99.70656			0.00	0	
Total BAW33 SPOT									0.00	0	
Total For BAW33									0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.82651			0.00	0	
Total BAW34 SPOT									0.00	0	
Total For BAW34									0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.75500			0.00	0	
Total BAW36 SPOT									0.00	0	
Total For BAW36									0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.85760			0.00	0	
Total BAW37 SPOT									0.00	0	
Total For BAW37									0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.17810			0.00	0	500,000,00
Total BAW38 SPOT									0.00	0	500,000,00
Total For BAW38									0.00	0	500,000,00
BAWGL On 22/08/2025 Spot Bond					0.00000	99.97945			0.00	0	
Total BAWGL1 SPOT									0.00	0	
Total For BAWGL1									0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.16924			0.00	0	
Total BAWGL2 SPOT									0.00	0	
Total For BAWGL2									0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.00000	12.00000	12.00000	102.18961		600,000,000,000.00		50,000,000	25,000,00
Total BAYA72 SPOT								600,000,000,000.00		50,000,000	25,000,00
Total For BAYA72								600,000,000,000.00		50,000,000	25,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.76728				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.64171				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.88392				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.90558				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.75947				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.62410				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.57890				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.74830				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.97953				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.76762				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.71952				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.51958				0.00	0	
Total BAYA91 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.55427				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.51909				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	102.36647				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.50517				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	100.66834				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	101.62521				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.62433				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	101.57538				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	101.79990				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.99304				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.83537				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/06/2023 Spot Bond					0.00000	102.21582				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.80026				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	101.78646				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	101.79990				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.80026				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.10500	9.10500	9.10500	96.61138				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.34792				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.73555				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.59222				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.63825				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.32345				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.53819				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX39 On 01/02/2030 Spot Bond					0.00000	94.18325				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.56612				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.11549				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.48752				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.53226				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.34500	101.34069	8.34500	101.31781				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.73480				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.85289				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.17625				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.20519				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.51973				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.99287				0.00	0	
Total BNPP02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP02										0.00	0	
BNPP0: On 21/02/2023 Spot Bond					0.00000	97.54400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	95.94300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	67.28300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	49.92700				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.11379				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.00006				0.00	0	443,000,00
Total BPPF20 SPOT										0.00	0	443,000,00
Total For BPPF20										0.00	0	443,000,00
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.94494				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.09787				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.99603				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.38971				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.15045				0.00	0	50,000,00
Total BPPF32 SPOT										0.00	0	50,000,00
Total For BPPF32										0.00	0	50,000,00
BPPF3 On 10/05/2023 Spot Bond					0.00000	100.34233				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3 On 03/07/2023 Spot Bond					0.00000	100.24301				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3 On 11/01/2024 Spot Bond					0.00000	100.22853				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.22784				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.62405				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.31628				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.20998				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			75,000,000,000,000.00	127,500,000,000	75,000,000,00	
Total CBL31 SPOT									50,000,000,000,000.00	127,500,000,000	75,000,000,00	
Total For CBL31									50,000,000,000,000.00	127,500,000,000	75,000,000,00	
CCT01 On 23/06/2023 Spot Bond			8.60000	107.41932	8.60000	107.39461			0.00	0	0	
Total CCT01 SPOT									0.00	0	0	
Total For CCT01									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
CCT02 On 12/06/2024 Spot Bond			8.90000	109.02274	8.90000	108.99681				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.45000	105.54488	9.45000	105.51796				0.00	0	170,000,00
Total CCT03 SPOT										0.00	0	170,000,00
Total For CCT03										0.00	0	170,000,00
CCT04 On 17/07/2027 Spot Bond			10.49000	10.49000	10.49000	102.32668				0.00	0	2,000,00
Total CCT04 SPOT										0.00	0	2,000,00
Total For CCT04										0.00	0	2,000,00
CGR42 On 03/08/2023 Spot Bond					0.00000	100.53028				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.80790				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.79738				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.80205				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.83947				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.52138				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.43741	4.77000	102.40100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.13700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.37048				0.00	0	
Total CLN345 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN345										0.00	0	
CLN36: On 20/03/2024 Spot Bond			9.36000	103.26098	9.36000	103.23488				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36: On 20/03/2024 Spot Bond			8.70700	107.47173	8.70700	106.43600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36: On 06/08/2023 Spot Bond					0.00000	100.39319				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37: On 20/03/2024 Spot Bond					0.00000	104.19598				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37: On 20/03/2024 Spot Bond			11.09000	101.15454	11.09000	101.12438				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38: On 20/09/2024 Spot Bond			6.50000	111.45978	6.50000	105.23200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38: On 20/09/2024 Spot Bond					0.00000	103.98400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.45000	155.36162	6.45000	155.32504				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			8.56000	148.75360	8.56000	148.71035				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN49: On 04/09/2024 Spot Bond			9.00500	103.88813	9.00500	103.86287				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.04772				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.01669				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.66002				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.50877				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	101.44554				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	100.48124				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.90555				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.46251				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.84703				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	101.41113				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.84290				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	100.69399				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.64363				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	99.90770				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.46251				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.39578				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.80196				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.33000	103.58935	10.33000	103.56101				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.39734				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.60325				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.90694				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	154.77300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.97838				0.00	0	
Total CLN545 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.80000	103.17864	9.80000	103.15182				0.00	0	985,300,00
Total CLN546 SPOT										0.00	0	985,300,00
Total For CLN546										0.00	0	985,300,00
CLN546 On 29/03/2025 Spot Bond			9.85000	101.92876	9.85000	101.90169				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.94000	100.82871	9.94000	100.80168				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			9.99000	9.99000	9.99000	315.36621				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN550 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	
CLN553 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	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.14509				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.15547				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.93219				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.97775				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	131.44300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.23097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.30000	99.97066	10.30000	99.89553				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.80000	101.18363	9.80000	101.15688				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.52578				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.10561				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.24147				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.64876				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.22158				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.03000	100.14353	10.03000	100.11647				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.16113				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.22239				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.40928				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN577 On 20/06/2024 Spot Bond					0.00000	101.49686				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.77876				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.17952				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.25228				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.57696				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.78587				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.04691				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.77681				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	104.94437				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.32208				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	103.38381				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	103.25742				0.00	0	
Total CLN591 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN591										0.00	0	
CLN59: On 05/12/2026 Spot Bond			4.87000	154.29182	4.87000	123.83983				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59: On 24/11/2024 Spot Bond					0.00000	100.24918				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59: On 27/06/2024 Spot Bond					0.00000	101.36220				0.00	0	230,000,00
Total CLN595 SPOT										0.00	0	230,000,00
Total For CLN595										0.00	0	230,000,00
CLN59: On 24/11/2024 Spot Bond					0.00000	99.93301				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59: On 24/11/2024 Spot Bond			9.27000	9.27000	9.27000	99.72961				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59: On 02/04/2026 Spot Bond					0.00000	101.13298				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59: On 10/12/2024 Spot Bond					0.00000	101.38615				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60: On 18/06/2024 Spot Bond					0.00000	101.32208				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60: On 18/06/2024 Spot Bond					0.00000	101.32208				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60: On 04/06/2023 Spot Bond					0.00000	102.04400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60: On 05/08/2024 Spot Bond			8.85500	8.85500	8.85500	102.37273				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60: On 05/08/2024 Spot Bond					0.00000	100.29905				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.48552				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.57340				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.82187				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	99.97803				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.43000	100.53035	9.43000	100.50541				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.61608				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.70723				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.57489				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.91491				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond					0.00000	98.04900				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.88885				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.48631				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.71919				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.51862				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.96139				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	96.52900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.61054				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.65500	103.11593	7.65500	103.09459				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.00024				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	98.97308				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.87000	61.67926	12.87000	81.22106				0.00	0	
Total CLN628 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN628										0.00	0	
CLN62: On 20/11/2024 Spot Bond					0.00000	100.10877				0.00	440,000,000	220,000,000
Total CLN629 SPOT										0.00	440,000,000	220,000,000
Total For CLN629										0.00	440,000,000	220,000,000
CLN63: On 19/08/2025 Spot Bond			10.50000	100.09196	10.50000	100.06414				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.00023				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	100.09966				0.00	700,000,000	350,000,000
Total CLN632 SPOT										0.00	700,000,000	350,000,000
Total For CLN632										0.00	700,000,000	350,000,000
CLN63: On 09/10/2034 Spot Bond					0.00000	101.15234				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/11/2024 Spot Bond					0.00000	100.27219				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	102.32917				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	99.99992				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.00023				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/02/2023 Spot Bond					0.00000	100.09755				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.00029				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.75378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.30316				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.64841				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.30487				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.11850				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.72839				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.00023				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.00023				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	101.23100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN656 On 20/06/2025 Spot Bond					0.00000	101.52215				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.46525				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.78961				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.53500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	100.81400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	125.24200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	149.48700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.94646				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.28637				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.00036				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	102.33601				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.65862				0.00	0	
Total CLN669 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	101.84011				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.00030				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.47846	158.52759	5.47846	128.80412				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.47846	158.52759	5.47846	128.80496				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.00031				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.00035				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.29782				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.75467				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.83896				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	101.48273				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.25482				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.28140				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.33710				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.46375				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.46353				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.68518				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.27043				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.32292				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.10885				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.69992				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.19648				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.54289				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.59110				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.05737				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.45760				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	87.25892				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.00037				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	102.06017				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.29934				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.63919				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.88087				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.31378				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.14127				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.30597				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.30597				0.00	0	
Total CLN715 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.30597				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	82.68298				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.31923				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.68516				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.00596				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.54078				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.71261				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.22466				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.22466				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.22466				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.24125				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.24125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.24125				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.19826				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.23065				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.86554				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.32268				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.33833				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.97326				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.69982				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.97858				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	114.57600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.69533				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74 On 19/08/2025 Spot Bond					0.00000	100.00022				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	101.42319				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	103.29677				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	97.31400				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.77240				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	102.02845				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2022 Spot Bond					0.00000	101.32286				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.53081				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75 On 11/09/2026 Spot Bond					0.00000	101.41473				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	101.07317				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	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 CLN752										0.00	0	
CLN75: 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	
CLN75: On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.25633				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75: On 31/01/2030 Spot Bond					0.00000	100.68612				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75: 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	
CLN75: 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	
CLN75: 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	
CLN75: On 20/06/2026 Spot Bond					0.00000	101.30506				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76: On 20/06/2026 Spot Bond					0.00000	101.25410				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76: On 22/04/2026 Spot Bond					0.00000	100.48513				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76: 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	
CLN76: On 12/02/2025 Spot Bond					0.00000	100.27624				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76: On 21/07/2027 Spot Bond					0.00000	100.62552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.40356				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.25633				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.46582				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	105.86901				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	101.17008				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.04958				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	88.57376				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	99.83160				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.54590				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.60000	7.60000	7.60000	119.81692				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN776 On 31/05/2026 Spot Bond					0.00000	101.84415				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 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	
CLN778 On 31/08/2026 Spot Bond					0.00000	102.15787				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.47717				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.48000				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	102.68586				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.53359				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.49411				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.50032				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.34304				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	101.18989				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	101.34304				0.00	0	
Total CLN787 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	108.17521				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	108.00788				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.53376				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.65300				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.53376				0.00	0	17,200,00
Total CLN792 SPOT										0.00	0	17,200,00
Total For CLN792										0.00	0	17,200,00
CLN792 On 31/01/2025 Spot Bond					0.00000	101.50994				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.53376				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.34310				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.53376				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.53390				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.53629				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.53629				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	101.96735				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	87.96113				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.48169				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN80 On 20/04/2023 Spot Bond					0.00000	100.80707				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.53923				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN80 On 28/02/2027 Spot Bond					0.00000	101.97870				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.49975				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN80 On 21/12/2027 Spot Bond					0.00000	101.23141				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.10500	96.63502	9.10500	96.61138				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.23960				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN811 On 21/07/2025 Spot Bond					0.00000	100.77102				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.53376				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.53398				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.53923				0.00	0	758,600,00
Total CLN817 SPOT										0.00	0	758,600,00
Total For CLN817										0.00	0	758,600,00
CLN818 On 31/01/2030 Spot Bond					0.00000	100.47719				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.53376				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.53398				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.34311				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.53398				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.53398				0.00	0	
Total CLN825 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.53364				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.53398				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.90696				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.53376				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	105.12654				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.56840				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.53364				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.47500	9.47500	9.47500	101.45095				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.95608				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.95622				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.95623				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.95613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.34310				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.30776				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	101.27425				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	95.50500				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	95.05400				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	95.59800				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.54402				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.20444				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.21868				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	101.34311				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.34310				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN84(On 31/03/2029 Spot Bond					0.00000	101.34274				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85(On 31/07/2025 Spot Bond					0.00000	100.57068				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85(On 27/09/2028 Spot Bond					0.00000	101.61026				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	101.31957				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85(On 20/06/2027 Spot Bond					0.00000	101.39043				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	101.49666				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	101.53038				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85(On 23/09/2026 Spot Bond					0.00000	101.55395				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85(On 06/08/2023 Spot Bond					0.00000	100.60998				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85(On 28/02/2024 Spot Bond				100.00000	0.00000	84.71324				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	100.53398				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	101.40392				0.00	0	
Total CLN861 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN861										0.00	0	
CLN86: On 20/06/2027 Spot Bond					0.00000	101.30270				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86: On 09/03/2028 Spot Bond					0.00000	101.53848				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86: On 31/07/2025 Spot Bond					0.00000	113.86236				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN86: On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	103.59700				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN86: On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	106.89100				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86: On 31/01/2025 Spot Bond					0.00000	100.59293				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN86: On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.56275				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86: On 15/07/2029 Spot Bond					0.00000	100.46604				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87: On 31/07/2027 Spot Bond					0.00000	100.47156				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87: On 31/07/2027 Spot Bond					0.00000	100.46873				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87: On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	84.06512				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87: On 31/08/2025 Spot Bond					0.00000	101.95608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	101.34488				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.66790				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.66790				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.55527				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.46476				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.13298				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	101.12633				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.69647				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN882 On 31/01/2030 Spot Bond					0.00000	100.46307				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.45914				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.24871				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.24871				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	83.06942				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	83.21879				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.69000	5.69000	5.69000	122.33445				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	101.39026				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	101.29064				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	100.53398				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	101.18191				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	101.25158				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	101.19105				0.00	0	
Total CLN896 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.00978				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.40104				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.90843				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.55500	11.55500	11.55500	107.11923				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	100.95400				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			10.88500	10.88500	10.88500	103.11630				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	100.52859				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	100.49240				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.45864				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.35674				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.19079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.97500	106.79465	9.97500	106.76625				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.09000	105.82259	11.09000	105.79139				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.06500	103.37846	11.06500	103.34804				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.44000	101.10342	9.44000	101.07814				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.86000	91.28689	12.86000	91.25564				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.45000	96.38905	11.45000	96.35973				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.03648				0.00	808,000,000	202,000,000
Total DSY02 SPOT										0.00	808,000,000	202,000,000
Total For DSY02										0.00	808,000,000	202,000,000
DSY03 On 21/11/2024 Spot Bond			10.20000	10.20000	10.20000	100.45990				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.88022				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	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
DSY05 On 21/08/2023 Spot Bond					0.00000	100.18629				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.47316				0.00	0	500,000,00
Total DSY06 SPOT										0.00	0	500,000,00
Total For DSY06										0.00	0	500,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	99.99992				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.16845				0.00	320,000,000	160,000,00
Total DTF001 SPOT										0.00	320,000,000	160,000,00
Total For DTF001										0.00	320,000,000	160,000,00
DTF002 On 28/06/2025 Spot Bond					0.00000	101.11766				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.21702				0.00	0	900,000,00
Total DTF003 SPOT										0.00	0	900,000,00
Total For DTF003										0.00	0	900,000,00
DTF004 On 14/09/2025 Spot Bond					0.00000	101.24657				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.95500	102.82618	7.95500	102.80424				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	82.95454	100.00000	82.77537				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	82.95454	100.00000	82.77537				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.52500	102.68834	9.52500	102.66238				0.00	0	34,411,60
Total DV24 SPOT										0.00	0	34,411,60
Total For DV24										0.00	0	34,411,60
DV24/R On 18/02/2024 Spot Bond			9.69000	102.49922	9.69000	102.47286				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.49922	9.69000	102.47286				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.40000	99.55541	10.40000	99.52798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.57500	96.17133	11.57500	96.14193				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	102.60373	10.10000	102.57627				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.60373	10.10000	102.57627				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	99.73001				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.15566				0.00	680,000,000	1,180,000,000
Total DVF25 SPOT										0.00	680,000,000	1,180,000,000
Total For DVF25										0.00	680,000,000	1,180,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	98.85226				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.16246				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	101.45453				0.00	0	4,100,000,000
Total DVFB24 SPOT										0.00	0	4,100,000,000
Total For DVFB24										0.00	0	4,100,000,000
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.72749				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.10687				0.00	0	27,000,000,000
Total DVFB26 SPOT										0.00	0	27,000,000,000
Total For DVFB26										0.00	0	27,000,000,000
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.43491				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	98.87609				0.00	340,000,000	340,000,000
Total DVFB28 SPOT										0.00	340,000,000	340,000,000

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 DVFB28										0.00	340,000,000	340,000,000
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.45118				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.78959				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.40306				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	102.17887				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.56414				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.91500	103.12398	8.91500	103.09914				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.54000	117.26533	5.54000	117.24025				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.53000	101.59733	5.53000	101.57589				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	148.84534	2.25000	148.82692				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.47000	156.74831	4.47000	156.71930				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.43500	142.27386	4.43500	142.24767				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.44000	138.64349	4.44000	138.61822				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.36000	119.01205	5.36000	120.58960				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.50000	104.19645	5.50000	104.17454				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	148.84534	2.25000	148.82692				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	171.62086				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	168.84021				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	158.01928				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	131.26744				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	130.34936				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	127.11373				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	118.16621				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	113.79281				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN014 On 21/05/2024 Spot Bond					0.00000	115.61034				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	95.71781				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	100.37808				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	102.67331				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	105.57020				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.29286				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	103.78815				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.51000	99.88408	10.51000	99.85582				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.57500	12.57500	12.57500	92.15839				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.62500	12.62500	12.62500	95.96086				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.60000	10.60000	10.60000	103.76171				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.60000	10.60000	10.60000	103.62610				0.00	0	
Total EMM07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.57000	12.57000	12.57000	99.70332				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.80000	11.80000	11.80000	101.35325				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.07000	15.07000	15.07000	94.98436				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.93145				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.49295				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.40309				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.71000				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	99.84274				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.56450				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.38261				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.41041				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.23088				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.29926				0.00	480,000,000	240,000,00
Total EPFC51 SPOT										0.00	480,000,000	240,000,00
Total For EPFC51										0.00	480,000,000	240,000,00
EPFC5: On 10/11/2023 Spot Bond					0.00000	100.21914				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.99701				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	101.02277				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	102.37676				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.47007				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.21505				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.92586				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.32583				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	100.19459				0.00	0	300,000,00
Total EQT011 SPOT										0.00	0	300,000,00
Total For EQT011										0.00	0	300,000,00
EQT01: On 11/11/2025 Spot Bond					0.00000	100.20486				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
EQT01: On 11/11/2027 Spot Bond					0.00000	100.20836				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	100.08656				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	100.08995				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.08816				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.09155				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	100.08844				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2: On 17/05/2025 Spot Bond					0.00000	100.08443				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3: On 17/05/2027 Spot Bond					0.00000	100.08780				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.60500	103.61827	7.60500	103.59697				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.19063	10.00000	103.16285				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.52000	96.37375	9.52000	96.34912			1,087,184,000,000.00	114,200,000	2,835,547,200	
Total ES26 SPOT									1,087,184,000,000.00	114,200,000	2,835,547,200	
Total For ES26									1,087,184,000,000.00	114,200,000	2,835,547,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.08467	7.85000	101.06328			0.00	0		
Total ES26/R186 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.27000	73.23493	12.17000	73.68319			177,915,000,000.00	14,500,000	971,323,80
Total ES33 SPOT									177,915,000,000.00	14,500,000	971,323,80
Total For ES33									177,915,000,000.00	14,500,000	971,323,80
ES33/R On 15/09/2033 Spot Bond			7.50000	101.39267	7.50000	101.37205			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.51000	71.61891	12.41500	72.11819			105,084,000,000.00	8,400,000	67,421,90
Total ES42 SPOT									105,084,000,000.00	8,400,000	67,421,90
Total For ES42									105,084,000,000.00	8,400,000	67,421,90
ES42/R On 25/04/2042 Spot Bond			8.50000	100.64238	8.50000	100.61938			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.56000	11.56000	11.56000	102.88081			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.13500	14.13500	14.13500	98.02297			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.49222			0.00	0	50,000,00
Total EXX05 SPOT									0.00	0	50,000,00
Total For EXX05									0.00	0	50,000,00
FIFB15 On 20/11/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.13766			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.47007			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.65626			0.00	0	
Total FIFB19 SPOT									0.00	0	
Total For FIFB19									0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.47053			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIG01 SPOT										0.00	0	
Total For FIG01										0.00	0	
FIG02 On 05/08/2026 Spot Bond					0.00000	100.02287				0.00	0	
Total FIG02 SPOT										0.00	0	
Total For FIG02										0.00	0	
FIG03 On 22/02/2025 Spot Bond					0.00000	99.97813				0.00	0	
Total FIG03 SPOT										0.00	0	
Total For FIG03										0.00	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	99.97716				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	99.97693				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.07018				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.52564				0.00	0	4,865,000,00
Total FRB24 SPOT										0.00	0	4,865,000,00
Total For FRB24										0.00	0	4,865,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.21763				0.00	57,157,100,000	36,707,100,00
Total FRB25 SPOT										0.00	57,157,100,000	36,707,100,00
Total For FRB25										0.00	57,157,100,000	36,707,100,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.80685				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.18000	107.76993	9.18000	107.74351				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.07522				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB29 On 19/04/2026 Spot Bond					0.00000	102.26928				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.10000	98.03228	9.10000	98.00832				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.66309				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.25630				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.27823				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.72000	330.14005	4.72000	330.07719				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.77500	3.77500	3.77500	164.24887				0.00	0	460,000,00
Total FRBI25 SPOT										0.00	0	460,000,00
Total For FRBI25										0.00	0	460,000,00
FRBI28 On 31/03/2028 Spot Bond			4.13000	216.77660	4.13000	216.73863				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.17000	5.17000	5.17000	111.97002				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.24500	5.24500	5.24500	234.51574				0.00	0	240,000,00
Total FRBI33 SPOT										0.00	0	240,000,00
Total For FRBI33										0.00	0	240,000,00
FRBI46 On 31/03/2046 Spot Bond			5.51000	97.58175	5.51000	97.56104				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.58000	97.43511	5.58000	97.41439				0.00	0	
Total FRBI50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB150										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			8.72000	8.72000	8.72000	84.95376				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			8.76000	8.76000	8.76000	84.05093				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.05000	5.05000	5.05000	159.91769				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.11992				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.95096				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.55967				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			10.08900	10.08900	10.08900	102.80289				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.42102				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.50000	6.50000	6.50000	122.59464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.27519				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.28877				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			6.33000	6.33000	6.33000	120.38912				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.28093				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 14/05/2024 Spot Bond					0.00000	100.15525				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.15714				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.84796				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.23543				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	101.64083				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	102.00123				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.79609				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30(On 27/02/2023 Spot Bond					0.00000	101.70202				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.83050				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.26061				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.40064				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.50529				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	101.77498				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.47827				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.48744				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.38714				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	101.50502				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	101.62439				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	101.41224				0.00	0	
Total FRC324 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.07979				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.56059				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	101.69531				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.30165				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	102.14726				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	101.43964				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.71990				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.26865				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.72093				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.28952				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.59251				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.09176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.75007				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.54452				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.55043				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.84436				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.67934				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.68909				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.59039				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.56476				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.56819				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.60048				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36: On 31/01/2024 Spot Bond					0.00000	100.49543				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	101.17633				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.35007				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	102.50572				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.87655				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	93.74150				0.00	7,600,000,000	3,800,000,000
Total FRC366 SPOT										0.00	7,600,000,000	3,800,000,000
Total For FRC366										0.00	7,600,000,000	3,800,000,000
FRC36: On 31/05/2024 Spot Bond					0.00000	101.94744				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.45203				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.61608				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.66243				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.66024				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	94.12539				0.00	0	
Total FRC374 SPOT										0.00	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 FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.77823				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.67367				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.50961				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.29759				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.59042				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.42916				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.12936				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.12936				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.01895				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.01895				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	101.86140				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	100.53402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	100.67991				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	101.19654				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39(On 11/11/2024 Spot Bond					0.00000	100.24754				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39(On 27/03/2024 Spot Bond					0.00000	101.43175				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39(On 31/01/2027 Spot Bond					0.00000	100.53399				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	100.70240				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39(On 31/03/2023 Spot Bond			14.37000	14.37000	14.37000	99.09251				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	100.74258				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39(On 21/01/2030 Spot Bond					0.00000	100.79246				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	100.85721				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.89500	10.89500	10.89500	102.24244				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40: On 20/06/2027 Spot Bond					0.00000	101.87564				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	100.00068				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			13.07000	13.07000	13.07000	99.76848				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.89000	10.89000	10.89000	104.42610				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.26318				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.99361				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	101.73488				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.26000	11.26000	11.26000	101.52287				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.53402				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.57328				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.15685				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.59399				0.00	0	
Total FRC413 SPOT										0.00	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 FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.09379				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	102.06865				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	102.11978				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.57323				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.14800				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.58962				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.53402				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.61026				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.64006				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.64006				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	102.00144				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.53392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	101.34521				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	101.41568				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 21/06/2027 Spot Bond					0.00000	101.46215				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	100.53409				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429 On 31/10/2026 Spot Bond					0.00000	100.57121				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430 On 31/08/2027 Spot Bond					0.00000	102.09771				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	100.53395				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC432 On 31/08/2027 Spot Bond					0.00000	102.07377				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	102.19264				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	101.44722				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC437 On 31/01/2030 Spot Bond			9.78000	9.78000	9.78000	104.15991				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	101.17901				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC439 On 31/08/2027 Spot Bond					0.00000	101.19693				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC440 On 31/07/2025 Spot Bond					0.00000	100.57625				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	100.71362				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC442 On 31/08/2027 Spot Bond					0.00000	100.71362				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC443 On 20/12/2027 Spot Bond					0.00000	100.83340				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC444 On 23/09/2026 Spot Bond					0.00000	100.74529				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC445 On 28/10/2023 Spot Bond					0.00000	100.55603				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC446 On 31/08/2027 Spot Bond					0.00000	100.47906				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.14000	107.82745	5.14000	107.80555				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.38000	116.08636	5.38000	116.06233				0.00	0	
Total FRI38 SPOT										0.00	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 FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.97305				0.00	0	70,000,00
Total FRJ23 SPOT										0.00	0	70,000,00
Total For FRJ23										0.00	0	70,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.43298				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.45725				0.00	0	10,000,000,00
Total FRJ25 SPOT										0.00	0	10,000,000,00
Total For FRJ25										0.00	0	10,000,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.32136				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.75969				0.00	1,100,000,000	275,000,00
Total FRJ27 SPOT										0.00	1,100,000,000	275,000,00
Total For FRJ27										0.00	1,100,000,000	275,000,00
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.19823				0.00	0	500,000,00
Total FRJ27S SPOT										0.00	0	500,000,00
Total For FRJ27S										0.00	0	500,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.83773				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.78857				0.00	7,460,000,000	3,730,000,00
Total FRJ29 SPOT										0.00	7,460,000,000	3,730,000,00
Total For FRJ29										0.00	7,460,000,000	3,730,000,00
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.63124				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.19711				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.84800	4.84800	4.84800	104.13949				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS100 On 31/01/2038 Spot Bond			5.35000	5.35000	5.35000	116.47744				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	100.31745				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			5.49000	114.57945	5.49000	114.55537				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.26000	234.25792	5.26000	234.20992				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.63000	112.69532	5.63000	112.67122				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.26000	5.26000	5.26000	234.20992				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			4.95000	160.28358	4.95000	160.25221				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	114.51064	3.70500	114.49201				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.43000	115.39848	5.43000	115.37442				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.38000	231.82883	5.38000	231.78061				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.43000	230.82573	5.43000	230.77740				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.13000	163.05673	4.13000	163.02837				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			5.46000	230.22639	5.46000	230.17800				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.63000	112.69532	5.63000	112.67122				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.57000	212.16304	4.57000	212.12336				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.38000	103.21453	6.38000	103.19043				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.78000	210.00087	4.78000	209.96041				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.84000	209.38775	4.84000	209.34707				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.97000	220.32046	5.97000	220.27118				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.33000	103.81579	6.33000	103.79168				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.63000	5.63000	5.63000	112.67122				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.61000	112.96219	5.61000	112.93810				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.65000	211.33637	4.65000	211.29638				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.74000	224.72245	5.74000	224.67354				0.00	0	
Total FRS138 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS138										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.78000	210.00087	4.78000	209.96041				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.78000	210.00087	4.78000	209.96041				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.18100	216.23600	4.18100	216.19782				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			4.90000	160.45098	4.90000	160.41978				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.13000	206.45315	5.13000	206.41145				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.17000	206.05210	5.17000	206.01026				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			4.87000	160.55152	4.87000	160.52044				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.64500	211.38792	4.64500	211.34796				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.18000	5.18000	5.18000	205.91009				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.81621				0.00	848,000,000	212,000,00
Total FRS172 SPOT										0.00	848,000,000	212,000,00
Total For FRS172										0.00	848,000,000	212,000,00
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	101.40405				0.00	1,841,200,000	460,300,00

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 FRS180 SPOT										0.00	1,841,200,000	460,300,000
Total For FRS180										0.00	1,841,200,000	460,300,000
FRS180 On 27/09/2025 Spot Bond					0.00000	101.33426				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	173.29629				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	137.30280				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	189.63322				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	253.94412				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.28959				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.31794				0.00	1,225,200,000	306,300,000
Total FRS199 SPOT										0.00	1,225,200,000	306,300,000
Total For FRS199										0.00	1,225,200,000	306,300,000
FRS199 On 12/08/2025 Spot Bond					0.00000	100.15649				0.00	530,000,000	132,500,000
Total FRS200 SPOT										0.00	530,000,000	132,500,000
Total For FRS200										0.00	530,000,000	132,500,000
FRS200 On 06/08/2025 Spot Bond					0.00000	101.82052				0.00	654,000,000	163,500,000
Total FRS201 SPOT										0.00	654,000,000	163,500,000
Total For FRS201										0.00	654,000,000	163,500,000
FRS201 On 14/10/2025 Spot Bond					0.00000	100.86078				0.00	625,200,000	156,300,000
Total FRS206 SPOT										0.00	625,200,000	156,300,000
Total For FRS206										0.00	625,200,000	156,300,000
FRS206 On 18/11/2024 Spot Bond					0.00000	100.06308				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS217 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	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.16770				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 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	
FRS225 On 21/12/2027 Spot Bond					0.00000	101.28952				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 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	
FRS228 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	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.15981				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	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 FRS231										0.00	0	
FRS23: 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	
FRS23: 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	
FRS23: 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	
FRS23: On 31/03/2032 Spot Bond					0.00000	123.45635				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: 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	
FRS23: On 13/10/2023 Spot Bond					0.00000	106.90434				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	106.77672				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 04/12/2022 Spot Bond					0.00000	100.75103				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	71.68369				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	102.23303				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	112.21139				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.05811				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	98.87975				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.54831				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	114.60510				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	101.74670				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	102.05141				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.32820				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	116.54628				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.33532				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27: On 31/03/2032 Spot Bond					0.00000	101.32961				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27: On 30/09/2024 Spot Bond					0.00000	101.57481				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27: On 21/09/2024 Spot Bond					0.00000	101.66800				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28: On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.33887				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28: On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28: On 30/09/2024 Spot Bond					0.00000	101.38749				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28: On 28/02/2031 Spot Bond			10.44500	10.44500	10.44500	97.02801				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28: On 28/02/2031 Spot Bond			10.44500	10.44500	10.44500	97.02801				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28: On 25/10/2026 Spot Bond					0.00000	100.59583				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28: On 13/11/2023 Spot Bond					0.00000	97.53274				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28: On 31/01/2030 Spot Bond			11.70900	11.70900	11.70900	91.87887				0.00	0	
Total FRS289 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	94.59392				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	93.32801				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	98.30194				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 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	
FRS29 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	
FRS29 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	
FRS29 On 09/05/2025 Spot Bond					0.00000	102.72926				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	106.01567				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 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	
FRS30 On 16/05/2027 Spot Bond					0.00000	100.02725				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 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	
FRS30 On 31/01/2030 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 FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	101.06404				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.53402				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	99.96703				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	108.33908				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.60000	9.60000	9.60000	102.53033				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	101.41413				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	105.27348				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	100.49470				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 07/12/2023 Spot Bond			4.36000	4.36000	4.36000	331.24606				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS37 On 07/12/2023 Spot Bond			3.74000	333.32875	3.74000	333.27403				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.10000	4.10000	4.10000	332.09419				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.37353				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.33000	106.22462	5.33000	106.20275				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.75000	68.15239	4.75000	114.35141				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.02000	4.02000	4.02000	163.40534				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.30000	4.30000	4.30000	162.44791				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.16000	5.16000	5.16000	328.65711				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.76500	7.76500	7.76500	101.73239		6,212,000,000,000.00		800,000,000	400,000,000	
Total FRX23 SPOT								6,212,000,000,000.00		800,000,000	400,000,000	
Total For FRX23								6,212,000,000,000.00		800,000,000	400,000,000	
FRX24 On 10/12/2024 Spot Bond			8.50500	108.97811	8.50500	108.95331				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.82000	105.30381	8.82000	105.27911				0.00	0	7,640,000,000
Total FRX25 SPOT										0.00	0	7,640,000,000
Total For FRX25										0.00	0	7,640,000,000
FRX26 On 01/10/2026 Spot Bond			9.05500	102.75778	9.05500	102.73279				0.00	0	5,080,500
Total FRX26 SPOT										0.00	0	5,080,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX26										0.00	0	5,080,50
FRX27 On 07/03/2027 Spot Bond			9.22000	105.48539	9.22000	105.45914				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.88000	104.26862	9.88000	104.24130				0.00	0	800,000,00
Total FRX28 SPOT										0.00	0	800,000,00
Total For FRX28										0.00	0	800,000,00
FRX30 On 31/01/2030 Spot Bond			10.45500	99.48855	10.45500	99.46100				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.74000	95.69618	10.74000	95.66897				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.85500	99.56512	10.85500	99.53622				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.79500	71.13496	11.79500	71.11258				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.15820				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.64869				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.66167				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.69230				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
GH5A1 On 25/11/2022 Spot Bond					0.00000	99.92273				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.22857				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.91693				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	99.91347				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.88973				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.77000	117.23285	4.77000	117.21037				0.00	0	70,000.00
Total GRL35 SPOT										0.00	0	70,000.00
Total For GRL35										0.00	0	70,000.00
GRT07 On 21/02/2024 Spot Bond					0.00000	100.88252				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.48400	102.40376	8.48400	102.38039				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.29253				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT21 On 03/04/2024 Spot Bond			7.61000	104.08453	7.61000	104.06317				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.55317				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.52427				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.27565				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.97785				0.00	856,000,000	214,000,000
Total GRT26G SPOT										0.00	856,000,000	214,000,000
Total For GRT26G										0.00	856,000,000	214,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	101.16491				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.36691				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.93109				0.00	0	1,100,000,000
Total GRT30 SPOT										0.00	0	1,100,000,000
Total For GRT30										0.00	0	1,100,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	99.85578				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.79617				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.11462				0.00	400,000,000	200,000,000
Total GRT33 SPOT										0.00	400,000,000	200,000,000
Total For GRT33										0.00	400,000,000	200,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	101.56927				0.00	0	
Total GRT34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.23698				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.14277				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.45367				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.24542				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.49782				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.88879				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.12792				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.92046				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.32504				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.33985				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GS0005 On 08/11/2023 Spot Bond					0.00000	100.25071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.78657				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.17378				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T1€ On 20/01/2023 Spot Bond					0.00000	100.33666				0.00	0	
Total H12T16 SPOT										0.00	0	
Total For H12T16										0.00	0	
H12T1€ On 31/03/2027 Spot Bond					0.00000	101.34310				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T2C On 04/04/2023 Spot Bond					0.00000	100.95919				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	101.02059				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.44329				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.25339				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.63956				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.23205				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB09 On 29/03/2025 Spot Bond					0.00000	101.24467				0.00	3,240,000,000	1,620,000,000
Total HILB09 SPOT										0.00	3,240,000,000	1,620,000,000
Total For HILB09										0.00	3,240,000,000	1,620,000,000
HILB11 On 15/03/2024 Spot Bond					0.00000	101.47732				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.40676				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.71209				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.24874				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.25397				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.14552				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.13144				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.19491				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.02000	329.17323	5.02000	329.10794				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.15000	5.15000	5.15000	329.71030				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.80000	100.14004	10.80000	100.11143			864,000,000,000.00		80,000,000	27,040,000,000
Total HWAY30 SPOT									864,000,000,000.00		80,000,000	27,040,000,000

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 HWAY30									864,000,000,000.00	80,000,000	27,040,000,000
HWAY3 On 28/02/2033 Spot Bond			5.29000	76.65955	5.29000	109.04301			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.00500	167.66662	12.00500	85.73068			91,238,000,000.00	7,600,000	4,367,246,000
Total HWAY34 SPOT									91,238,000,000.00	7,600,000	4,367,246,000
Total For HWAY34									91,238,000,000.00	7,600,000	4,367,246,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.89857	100.00000	11.87238			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.03000	84.97210	12.03000	84.94513			0.00	0	4,669,900,000
Total HWAY35 SPOT									0.00	0	4,669,900,000
Total For HWAY35									0.00	0	4,669,900,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.89472	100.00000	11.86854			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.85489			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.57000	164.98512	3.45000	165.37625			196,364,280,000,000.00	55,004,000,000	644,969,608,500
Total I2025 SPOT									196,364,280,000,000.00	55,004,000,000	644,969,608,500
Total For I2025									196,364,280,000,000.00	55,004,000,000	644,969,608,500
I2029 On 31/03/2029 Spot Bond			4.35000	117.47190	4.30000	117.79445			467,798,130,000,000.00	107,539,800,000	204,467,747,000
Total I2029 SPOT									467,798,130,000,000.00	107,539,800,000	204,467,747,000
Total For I2029									467,798,130,000,000.00	107,539,800,000	204,467,747,000
I2033 On 28/02/2033 Spot Bond			4.60000	113.16924	4.64000	112.74205			319,561,855,560,000.00	69,469,968,600	355,060,513,100
Total I2033 SPOT									319,561,855,560,000.00	69,469,968,600	355,060,513,100
Total For I2033									319,561,855,560,000.00	69,469,968,600	355,060,513,100
I2038 On 31/01/2038 Spot Bond			4.73000	125.49028	4.73000	125.46645			607,619,584,000,000.00	128,460,800,000	415,920,501,100
Total I2038 SPOT									607,619,584,000,000.00	128,460,800,000	415,920,501,100
Total For I2038									607,619,584,000,000.00	128,460,800,000	415,920,501,100
I2046 On 31/03/2046 Spot Bond			4.73000	110.29026	4.61000	112.41083			250,464,791,456,000.00	52,952,387,200	456,761,959,600
Total I2046 SPOT									250,464,791,456,000.00	52,952,387,200	456,761,959,600
Total For I2046									250,464,791,456,000.00	52,952,387,200	456,761,959,600
I2050 On 31/12/2050 Spot Bond			4.82500	110.77179	4.73000	112.60362			305,016,148,150,000.00	63,215,782,000	467,800,768,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2050 SPOT									15,016,148,150,000.00	63,215,782,000	467,800,768,40
Total For I2050									15,016,148,150,000.00	63,215,782,000	467,800,768,40
IBG01 On 07/02/2025 Spot Bond					0.00000	100.16551			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.91149			0.00	0	500,000,00
Total IBG02 SPOT									0.00	0	500,000,00
Total For IBG02									0.00	0	500,000,00
IBL109 On 07/12/2023 Spot Bond			4.82000	329.81731	4.82000	329.75364			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.23741			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.25971			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.15176			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.81897			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.97851			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.06960			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.48514			0.00	0	
Total IBL137 SPOT									0.00	0	
Total For IBL137									0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.41890			0.00	685,600,000	171,400,00
Total IBL138 SPOT									0.00	685,600,000	171,400,00
Total For IBL138									0.00	685,600,000	171,400,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL141 On 20/02/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.27754				0.00	1,324,800,000	331,200,000
Total IBL145 SPOT										0.00	1,324,800,000	331,200,000
Total For IBL145										0.00	1,324,800,000	331,200,000
IBL147 On 03/07/2025 Spot Bond					0.00000	101.13290				0.00	1,552,000,000	388,000,000
Total IBL147 SPOT										0.00	1,552,000,000	388,000,000
Total For IBL147										0.00	1,552,000,000	388,000,000
IBL148 On 25/08/2023 Spot Bond					0.00000	99.92384				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.92162				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.00004				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.60841				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.33054				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.56197				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.28545				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.80363				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.82222				0.00	0	
Total IBL163 SPOT										0.00	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 IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.27505				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.91238				0.00	1,200,000,000	7,700,000,000
Total IBL168 SPOT										0.00	1,200,000,000	7,700,000,000
Total For IBL168										0.00	1,200,000,000	7,700,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	100.68455				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.35294				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.92022				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.10828				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.23390				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.96709				0.00	0	1,000,000,000
Total IBL191 SPOT										0.00	0	1,000,000,000
Total For IBL191										0.00	0	1,000,000,000
IBL192 On 08/10/2026 Spot Bond					0.00000	100.89168				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.29030				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.22568				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.33632				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.02289				0.00	0	1,100,000,00
Total IBL201 SPOT										0.00	0	1,100,000,00
Total For IBL201										0.00	0	1,100,000,00
IBL202 On 02/12/2022 Spot Bond					0.00000	100.74301				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.63206				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.57231				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.37317				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.51256				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.43321				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.46880				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.06115				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.78000	6.78000	6.78000	99.85603				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.78000	6.78000	6.78000	99.86867				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL213 On 22/02/2023 Spot Bond			6.78000	6.78000	6.78000	99.87604				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.78000	6.78000	6.78000	99.86375				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.91227				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.30499				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.19766				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.60000	9.60000	9.60000	100.32448				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.89826				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.85791				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			8.16000	8.16000	8.16000	99.93217				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.25815				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.09205				0.00	0	
Total IBL224 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	99.91891				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.47758				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	96.51098				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.54248				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.41271				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.45963				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.26449				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.06000	9.06000	9.06000	103.40432				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.19168				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.22774				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.59223				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.52707				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.28596				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.76005				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.77888				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.76022				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.49655				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.51660				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.33700				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.00000	10.00000	10.00000	99.43628				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.08881				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.20187				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.11000	103.39182	8.11000	102.20083				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL249 On 11/04/2024 Spot Bond					0.00000	100.84188				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.28741				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.02500	104.08404	9.02500	104.05908				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.39500	99.93926	7.39500	99.91903				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.74068				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.64000	99.78869	9.64000	99.76317				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.17500	100.77103	11.17500	100.76177				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.20000	106.95256	10.20000	106.92349				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.34401				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.66080				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.24920				0.00	1,252,000,000	313,000,000
Total IDCG16 SPOT										0.00	1,252,000,000	313,000,000
Total For IDCG16										0.00	1,252,000,000	313,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.28393				0.00	0	13,500,000,000
Total IDCG17 SPOT										0.00	0	13,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For IDCG17										0.00	0	13,500,000.00
IDCG17 On 12/03/2024 Spot Bond					0.00000	101.13963				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.21940				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.79485				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.11638				0.00	0	13,500,000.00
Total IDCG23 SPOT										0.00	0	13,500,000.00
Total For IDCG23										0.00	0	13,500,000.00
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.33893				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.95000	103.50056	8.95000	103.47581				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.02511				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.83978				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.93329				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.71209				0.00	4,000,000,000	2,000,000.00
Total INLV07 SPOT										0.00	4,000,000,000	2,000,000.00
Total For INLV07										0.00	4,000,000,000	2,000,000.00
INLV08 On 12/06/2026 Spot Bond					0.00000	106.52166				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.39361				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.02301				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.28866				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.32839				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.23977				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.30650				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.76800				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.26283				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.26577				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.51334				0.00	0	75,000,00
Total IPF30 SPOT										0.00	0	75,000,00
Total For IPF30										0.00	0	75,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	100.14404				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.10915				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF33 On 12/12/2024 Spot Bond					0.00000	101.41465				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFC40 On 25/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.87246				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.44000	203.36825	5.44000	203.32549				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.44525				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.34000	204.35758	5.34000	204.31514				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.01361				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.70841				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.75912				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.44438				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.84704				0.00	0	
Total IVC152 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.40296				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.58775				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.99413				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.20746				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.90500	103.05276	7.90500	103.03059				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.92207				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.88951				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.34000	102.15161	7.34000	102.13161				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.55652				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.95500	101.31970	7.95500	101.29787				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.66301				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.89500	101.30609	7.89500	101.28442				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.06053				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.60500	6.60500	6.60500	99.85544				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.51350				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.19310				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.25500	8.25500	8.25500	101.29239				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.95500	8.95500	8.95500	100.63048				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.55494				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.52557				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC215 On 04/04/2023 Spot Bond			6.81000	6.81000	6.81000	100.82916				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.56000	100.47172	8.56000	100.44859				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.89000	100.85041	5.89000	100.94509				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.28650				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	102.84175				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.57140				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.00007				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	101.20024				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.63919				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.57000	9.57000	9.57000	100.06587				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.05602				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.54500	8.54500	8.54500	101.25447				0.00	0	
Total IVC230 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.82162				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVZ114 On 29/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.75662				0.00	0	
Total IVZ114 SPOT										0.00	0	
Total For IVZ114										0.00	0	
IVZ119 On 28/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.77530				0.00	0	
Total IVZ119 SPOT										0.00	0	
Total For IVZ119										0.00	0	
IVZ120 On 02/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.70062				0.00	0	
Total IVZ120 SPOT										0.00	0	
Total For IVZ120										0.00	0	
IVZ122 On 01/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.71928				0.00	0	
Total IVZ122 SPOT										0.00	0	
Total For IVZ122										0.00	0	
IVZ123 On 19/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ123 SPOT										0.00	0	
Total For IVZ123										0.00	0	
IVZ124 On 08/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.58882				0.00	0	
Total IVZ124 SPOT										0.00	0	
Total For IVZ124										0.00	0	
IVZ125 On 15/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.45870				0.00	0	
Total IVZ125 SPOT										0.00	0	
Total For IVZ125										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.51391				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.81080				0.00	1,268,000,000	614,500,000
Total KAP012 SPOT										0.00	1,268,000,000	614,500,000
Total For KAP012										0.00	1,268,000,000	614,500,000
KAP014 On 19/07/2024 Spot Bond					0.00000	100.94426				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	100.64422				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	100.75948				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.99795				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.53348				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.37807				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.38170				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.04078				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.55624				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.86299				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.88804				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.16531				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP027 On 28/09/2027 Spot Bond					0.00000	101.19619				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP028 On 18/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	60,000,000,000	60,000,000,000
Total KAP028 SPOT										10,000,000,000,000.00	60,000,000,000	60,000,000,000
Total For KAP028										10,000,000,000,000.00	60,000,000,000	60,000,000,000
KAP029 On 18/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	20,000,000,000	20,000,000,000
Total KAP029 SPOT										10,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For KAP029										10,000,000,000,000.00	20,000,000,000	20,000,000,000
KW01 On 31/10/2027 Spot Bond			9.70000	115.44139	9.70000	115.41119				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.09602				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.90100				0.00	1,400,000,000	700,000,000
Total LGL09 SPOT										0.00	1,400,000,000	700,000,000
Total For LGL09										0.00	1,400,000,000	700,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.93317				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.49016				0.00	30,000,000	30,000,000
Total LGL11 SPOT										0.00	30,000,000	30,000,000
Total For LGL11										0.00	30,000,000	30,000,000
LGL12 On 04/10/2027 Spot Bond					0.00000	101.06231				0.00	0	2,300,000,000
Total LGL12 SPOT										0.00	0	2,300,000,000
Total For LGL12										0.00	0	2,300,000,000
LHC01 On 19/07/2025 Spot Bond					0.00000	101.27192				0.00	0	850,000,000
Total LHC01 SPOT										0.00	0	850,000,000
Total For LHC01										0.00	0	850,000,000
LHC02 On 19/07/2027 Spot Bond					0.00000	101.28589				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFA3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.84984				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.01018				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.05769				0.00	0	500,000,00
Total MBF068 SPOT										0.00	0	500,000,00
Total For MBF068										0.00	0	500,000,00
MBF07i On 28/05/2024 Spot Bond					0.00000	99.95422				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.18219				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	99.91173				0.00	30,000,000,000	10,000,000,00
Total MBF072 SPOT										0.00	30,000,000,000	10,000,000,00
Total For MBF072										0.00	30,000,000,000	10,000,000,00
MBF07: On 30/09/2025 Spot Bond					0.00000	101.07422				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04i On 23/02/2023 Spot Bond					0.00000	99.95953				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.51210				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.39203				0.00	0	27,000,000,00

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 MBP045 SPOT										0.00	0	27,000,000.00
Total For MBP045										0.00	0	27,000,000.00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.20605				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.43864				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.37705				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.14269				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.95000	8.95000	8.95000	108.64503				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.78495				0.00	1,888,000,000	472,000,000
Total MMIG06 SPOT										0.00	1,888,000,000	472,000,000
Total For MMIG06										0.00	1,888,000,000	472,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.09933				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.32085				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.60000	103.15824	9.60000	103.13182				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.79816				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.85000	93.07067	9.85000	93.43940				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML05 On 25/05/2027 Spot Bond					0.00000	100.09827				0.00	0	700,000,00
Total MML05 SPOT										0.00	0	700,000,00
Total For MML05										0.00	0	700,000,00
MML06 On 25/05/2029 Spot Bond			10.48000	97.74264	10.48000	97.71551				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.70690				0.00	21,000,000,000	7,000,000,00
Total MTN10 SPOT										0.00	21,000,000,000	7,000,000,00
Total For MTN10										0.00	21,000,000,000	7,000,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	102.13852				0.00	0	200,000,00
Total MTN12 SPOT										0.00	0	200,000,00
Total For MTN12										0.00	0	200,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	103.35844				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.94063				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.74969				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	100.97997				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.46044				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.67465				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.18224				0.00	2,450,000,000	1,250,000,00
Total MTN21 SPOT										0.00	2,450,000,000	1,250,000,00
Total For MTN21										0.00	2,450,000,000	1,250,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	101.34880				0.00	0	
Total MTN22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.54500	99.15241	9.54500	99.12730				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.23130				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.08653				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.70936				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.50718				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.76620				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.00553				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.75398				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.44514				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.56996				0.00	1,220,000,000	2,095,000,000
Total MTN32 SPOT										0.00	1,220,000,000	2,095,000,000
Total For MTN32										0.00	1,220,000,000	2,095,000,000
MTN33 On 13/09/2029 Spot Bond					0.00000	101.87437				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.14120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.14535				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	99.97820				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.97712				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.21125				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	99.97728				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	99.97741				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.18968				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.43782				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.64859				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.84232				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.54500	99.92982	8.54500	99.95320				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM03 On 01/08/2023 Spot Bond			8.92500	103.80964	8.92500	103.78500				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.48000	103.28535	10.48000	103.25669				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.73462				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.44505				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.60353				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.44155				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.29949				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.47000	103.24368	8.47000	103.22002				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.65800	104.14278	8.65800	104.11879				0.00	0	110,000,00
Total NBK16A SPOT										0.00	0	110,000,00
Total For NBK16A										0.00	0	110,000,00
NBK17 On 22/04/2026 Spot Bond			9.23000	102.90020	9.23000	102.87470				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.15000	108.49636	9.15000	108.46984				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.42500	108.01861	9.42500	107.99157				0.00	0	
Total NBK21A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK21A										0.00	0	
NBK22, On 19/11/2022 Spot Bond			7.80500	99.93589	7.80500	99.95725				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23, On 19/11/2025 Spot Bond			8.07800	106.89459	8.07800	106.87121				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24, On 19/11/2027 Spot Bond			9.12000	107.23889	9.12000	107.21247				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25, On 17/02/2023 Spot Bond			8.30500	8.30500	8.30500	103.26238				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	101.86448				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	72.00206	100.00000	71.86747				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.60664				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27, On 10/05/2026 Spot Bond			9.04500	106.50885	9.04500	106.48282				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28, On 02/08/2023 Spot Bond			8.41000	104.08156	8.41000	104.05827				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29, On 31/07/2026 Spot Bond			9.19000	107.24759	9.19000	107.22140				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30, On 20/02/2024 Spot Bond			8.49500	103.70668	8.49500	103.68324				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31, On 09/11/2023 Spot Bond			8.30500	101.33548	8.30500	101.31271				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.32452				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.71476				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.21230				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	81.19866				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.81973				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	100.91686				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.28093				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.73423				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.08172				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.57398				0.00	0	100,000,00
Total NBK49B SPOT										0.00	0	100,000,00
Total For NBK49B										0.00	0	100,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.08869				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK52I On 21/02/2024 Spot Bond					0.00000	100.36504				0.00	0	250,000,00
Total NBK52B SPOT										0.00	0	250,000,00
Total For NBK52B										0.00	0	250,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	100.58926				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.46695				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.74217				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5I On 01/08/2026 Spot Bond					0.00000	100.52063				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5I On 01/08/2029 Spot Bond					0.00000	99.84148				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5I On 24/02/2023 Spot Bond					0.00000	100.00206				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6I On 24/02/2025 Spot Bond					0.00000	100.11791				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6I On 24/02/2027 Spot Bond					0.00000	99.66241				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6I On 15/04/2024 Spot Bond					0.00000	100.74016				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6I On 15/04/2028 Spot Bond					0.00000	101.21592				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8I On 20/03/2024 Spot Bond					0.00000	101.30289				0.00	0	
Total NCLN82 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN82										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.44500	102.08444	10.44500	102.05573				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.29445				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.10000	102.26929	10.10000	102.24146				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.30289				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.31624				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.33312				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.72745				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.72745				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	102.03012				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04: On 20/03/2023 Spot Bond					0.00000	102.10301				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL05 On 26/07/2023 Spot Bond					0.00000	101.51094				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.81101				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.10733				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.96965				0.00	625,600,000	156,400,000
Total NGL08 SPOT										0.00	625,600,000	156,400,000
Total For NGL08										0.00	625,600,000	156,400,000
NGL09 On 19/06/2026 Spot Bond					0.00000	102.28042				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.27466				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			160,000,000,000,000.00	101,600,000,000	100,000,000,000	
Total NGL11 SPOT									160,000,000,000,000.00	101,600,000,000	100,000,000,000	
Total For NGL11									160,000,000,000,000.00	101,600,000,000	100,000,000,000	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.01886				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	104.21765				0.00	0	800,000,000
Total NGT103 SPOT										0.00	0	800,000,000
Total For NGT103										0.00	0	800,000,000
NGT104 On 15/01/2025 Spot Bond					0.00000	105.06743				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT105 On 22/05/2025 Spot Bond					0.00000	102.49181				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	104.20917				0.00	0	
Total NGT106 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.93842				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.67531				0.00	200,000,000	100,000,00
Total NGT108 SPOT										0.00	200,000,000	100,000,00
Total For NGT108										0.00	200,000,000	100,000,00
NGT10 On 04/11/2026 Spot Bond					0.00000	100.46984				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.75366				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.76719				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.97335				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.68535				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.83682				0.00	55,000,000	3,000,000,00
Total NHM016 SPOT										0.00	55,000,000	3,000,000,00
Total For NHM016										0.00	55,000,000	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.21611				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	103.26971				0.00	35,000,000	35,000,00
Total NHM019 SPOT										0.00	35,000,000	35,000,00
Total For NHM019										0.00	35,000,000	35,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	102.04917				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.69081				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.51315				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.78430				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.43000	5.43000	5.43000	230.77740				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.15000	4.15000	4.15000	216.52637				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.20500	4.20500	4.20500	162.77197				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	111.83998				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			5.48000	5.48000	5.48000	114.69140				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.31000	4.31000	4.31000	162.41384				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	274.88728	3.45000	274.84427				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.11000	4.11000	4.11000	163.09682				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB14 On 31/03/2028 Spot Bond			3.79500	3.79500	3.79500	220.32973				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.94000	218.80428	3.94000	218.76706				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.50000	89.34188	5.50000	114.41954				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.62276				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	142.43288				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.40490				0.00	628,000,000	157,000,000
Total NN022 SPOT										0.00	628,000,000	157,000,000
Total For NN022										0.00	628,000,000	157,000,000
NN023 On 07/11/2025 Spot Bond					0.00000	100.67048				0.00	1,070,800,000	267,700,000
Total NN023 SPOT										0.00	1,070,800,000	267,700,000
Total For NN023										0.00	1,070,800,000	267,700,000
NN026 On 21/11/2025 Spot Bond					0.00000	100.31575				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.95630				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.46242				0.00	973,600,000	243,400,000
Total NN034 SPOT										0.00	973,600,000	243,400,000
Total For NN034										0.00	973,600,000	243,400,000
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	138.69769				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.59302				0.00	972,000,000	243,000,00
Total NN039 SPOT										0.00	972,000,000	243,000,00
Total For NN039										0.00	972,000,000	243,000,00
NN04 On 22/02/2024 Spot Bond					0.00000	99.97785				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.88793				0.00	1,473,200,000	368,300,00
Total NN040 SPOT										0.00	1,473,200,000	368,300,00
Total For NN040										0.00	1,473,200,000	368,300,00
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.17483				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	171.50226				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	167.10623				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.43768				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.68405				0.00	992,000,000	248,000,00
Total NN054 SPOT										0.00	992,000,000	248,000,00
Total For NN054										0.00	992,000,000	248,000,00
NN057 On 26/08/2025 Spot Bond					0.00000	88.15357				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.25388				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.49495				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.86101				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.66597				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.47215				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.39887				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.35298				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.39741				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.35298				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.28345				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	94.88049				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.33476				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.45997				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.48000	10.48000	10.48000	100.61065				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.11500	10.11500	10.11500	104.07063				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.14000	10.14000	10.14000	102.81300				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	101.77132				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	126.70000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	118.95000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	129.28000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	127.14000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	127.12501				0.00	0	
Total NNF017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04: On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08: On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NNF08: On 23/01/2023 Spot Bond					0.00000	100.59165				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF08: On 27/01/2023 Spot Bond					0.00000	100.47958				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	123.85099				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.33732				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	99.97595				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.97848				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	99.97731				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.97702				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.30508				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	99.97744				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	99.97531				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.97645				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	109.98231				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.98002				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.25000	207.65700	5.25000	207.61454				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			11.21000	104.20685	11.21000	104.17580				0.00	0	3,231,628,30
Total NRA028 SPOT										0.00	0	3,231,628,30
Total For NRA028										0.00	0	3,231,628,30
NRA021 On 30/11/2028 Spot Bond			100.00000	12.69922	100.00000	12.67111				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.37382				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	102.06768				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.56143				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.78350				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.51889				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.12115				0.00	1,800,000,000	1,800,000,00
Total NTC34 SPOT										0.00	1,800,000,000	1,800,000,00
Total For NTC34										0.00	1,800,000,000	1,800,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	101.41709				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.70097				0.00	0	700,000,00
Total NTC36 SPOT										0.00	0	700,000,00
Total For NTC36										0.00	0	700,000,00
NTC37 On 12/10/2027 Spot Bond					0.00000	101.20803				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.32059				0.00	0	
Total NTCG01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.98019				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.37000	107.26800	8.37000	107.24370				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			8.77500	108.42534	8.77500	108.39961				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.92514				0.00	0	100,000,00
Total OML11 SPOT										0.00	0	100,000,00
Total For OML11										0.00	0	100,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.78847				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.61384				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.29429				0.00	1,000,000,000	500,000,00
Total OML14 SPOT										0.00	1,000,000,000	500,000,00
Total For OML14										0.00	1,000,000,000	500,000,00
OML15 On 28/10/2027 Spot Bond					0.00000	100.50344				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.60114				0.00	1,600,000,000	2,880,000,00
Total PEP01 SPOT										0.00	1,600,000,000	2,880,000,00
Total For PEP01										0.00	1,600,000,000	2,880,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	102.30033				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.80226				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.89379				0.00	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 PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	99.85868				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.97140				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	99.79614				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.81000	110.09059	8.70000	110.44917				811,327,043,972,000.00	1,454,180,141,200	1,182,449,059,500
Total R186 SPOT										11,327,043,972,000.00	454,180,141,200	182,449,059,500
Total For R186										11,327,043,972,000.00	454,180,141,200	182,449,059,500
R197 On 07/12/2023 Spot Bond			3.75000	333.29596	3.75000	333.24118				958,500,000,000,000.00	255,600,000,000	538,559,554,600
Total R197 SPOT										8,500,000,000,000.00	255,600,000,000	538,559,554,600
Total For R197										8,500,000,000,000.00	255,600,000,000	538,559,554,600
R202 On 07/12/2033 Spot Bond			4.43000	251.92601	4.43000	251.87999				17,720,000,000.00	4,000,000	117,963,260,300
Total R202 SPOT										17,720,000,000.00	4,000,000	117,963,260,300
Total For R202										17,720,000,000.00	4,000,000	117,963,260,300
R2023 On 28/02/2023 Spot Bond			7.31500	101.87416	7.30500	101.85686				325,797,608,906,000.00	44,538,292,400	332,440,371,400
Total R2023 SPOT										25,797,608,906,000.00	44,538,292,400	332,440,371,400
Total For R2023										25,797,608,906,000.00	44,538,292,400	332,440,371,400
R2030 On 31/01/2030 Spot Bond			10.44000	90.32620	10.30000	90.94547				007,041,832,248,000.00	1,437,456,114,200	1,243,326,233,100
Total R2030 SPOT										17,041,832,248,000.00	437,456,114,200	243,326,233,100
Total For R2030										17,041,832,248,000.00	437,456,114,200	243,326,233,100
R2032 On 31/03/2032 Spot Bond			10.95000	85.61709	10.82000	86.26530				526,542,642,150,000.00	1,143,976,497,000	1,991,137,842,400
Total R2032 SPOT										26,542,642,150,000.00	143,976,497,000	391,137,842,400
Total For R2032										26,542,642,150,000.00	143,976,497,000	391,137,842,400
R2035 On 28/02/2035 Spot Bond			11.31500	86.02739	11.22000	86.55368				437,147,650,776,000.00	1,541,064,750,400	1,873,470,525,600
Total R2035 SPOT										17,147,650,776,000.00	541,064,750,400	373,470,525,600
Total For R2035										17,147,650,776,000.00	541,064,750,400	373,470,525,600
R2037 On 31/01/2037 Spot Bond			11.49000	81.91394	11.38500	82.50555				327,835,378,460,000.00	898,854,254,000	1,566,355,937,700
Total R2037 SPOT										27,835,378,460,000.00	898,854,254,000	566,355,937,700
Total For R2037										27,835,378,460,000.00	898,854,254,000	566,355,937,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2040 On 31/01/2040 Spot Bond			11.58500	83.66433	11.48000	84.30069			874,292,502,729,000.00	507,060,207,400	351,644,615,000
Total R2040 SPOT									4,292,502,729,000.00	507,060,207,400	351,644,615,000
Total For R2040									4,292,502,729,000.00	507,060,207,400	351,644,615,000
R2044 On 31/01/2044 Spot Bond			11.54000	80.74823	11.45500	81.27189			550,881,906,188,000.00	654,322,522,200	527,517,818,500
Total R2044 SPOT									0,881,906,188,000.00	654,322,522,200	527,517,818,500
Total For R2044									0,881,906,188,000.00	654,322,522,200	527,517,818,500
R2048 On 28/02/2048 Spot Bond			11.45000	79.80966	11.36000	80.38443			463,315,225,440,000.00	1,874,525,347,200	1,461,406,832,600
Total R2048 SPOT									3,315,225,440,000.00	874,525,347,200	461,406,832,600
Total For R2048									3,315,225,440,000.00	874,525,347,200	461,406,832,600
R209 On 31/03/2036 Spot Bond			11.33000	66.34670	11.23000	66.83474			981,698,486,493,000.00	174,907,192,100	737,371,199,400
Total R209 SPOT									1,698,486,493,000.00	174,907,192,100	737,371,199,400
Total For R209									1,698,486,493,000.00	174,907,192,100	737,371,199,400
R210 On 31/03/2028 Spot Bond			3.65000	221.94120	3.44000	224.20980			026,022,300,000,000.00	281,102,000,000	403,576,185,600
Total R210 SPOT									6,022,300,000,000.00	281,102,000,000	403,576,185,600
Total For R210									6,022,300,000,000.00	281,102,000,000	403,576,185,600
R213 On 28/02/2031 Spot Bond			10.80000	81.13851	10.67500	81.69848			764,239,995,480,000.00	626,318,518,100	1,163,558,583,300
Total R213 SPOT									4,239,995,480,000.00	626,318,518,100	1,163,558,583,300
Total For R213									4,239,995,480,000.00	626,318,518,100	1,163,558,583,300
R214 On 28/02/2041 Spot Bond			11.45000	63.88988	11.35500	64.37582			126,209,707,475,000.00	273,031,415,500	656,660,573,200
Total R214 SPOT									6,209,707,475,000.00	273,031,415,500	656,660,573,200
Total For R214									6,209,707,475,000.00	273,031,415,500	656,660,573,200
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.70310			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.55151			0.00	627,200,000	156,800,000
Total RDFB14 SPOT									0.00	627,200,000	156,800,000
Total For RDFB14									0.00	627,200,000	156,800,000
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.83041			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.46734			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.63380			0.00	0	
Total RDFB18 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.26128				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.23968				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.38103				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.03406				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.51085				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.18796				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.20962				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.26269				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.31243				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.47042				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.79015				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	102.29116				0.00	300,000,000	150,000,000

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 RED162 SPOT										0.00	300,000,000	150,000,000
Total For RED162										0.00	300,000,000	150,000,000
RED17 On 14/11/2025 Spot Bond					0.00000	100.19901				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.13327				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.67642				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	102.24994				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.32022				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.22310				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.48499				0.00	100,000,000	1,650,000,000
Total RED705 SPOT										0.00	100,000,000	1,650,000,000
Total For RED705										0.00	100,000,000	1,650,000,000
RES41 On 30/11/2022 Spot Bond					0.00000	99.80891				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.65406				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.07762				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.85229				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES53 On 20/09/2025 Spot Bond					0.00000	101.28906				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.85651				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.22165				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.20121				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.28578				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.24762				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.28578				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.24762				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.36170				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.31498				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.54716				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.47955				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	103.06837				0.00	0	
Total RN2027 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RN2027									0.00	0	
RW23 On 10/12/2023 Spot Bond			9.19500	104.58611	9.19500	104.56043			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.49000	99.28281	11.49000	99.25251			0.00	0	1,700,00
Total RW28 SPOT									0.00	0	1,700,00
Total For RW28									0.00	0	1,700,00
RW31 On 30/06/2031 Spot Bond			11.97500	97.39541	11.97500	97.36446			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.84266			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.98000	98.59057	10.98000	98.56178			0.00	0	1,750,000,00
Total RWL28 SPOT									0.00	0	1,750,000,00
Total For RWL28									0.00	0	1,750,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.62199			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.91369			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.23000	102.58471	9.23000	102.55915			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.81146			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.76500	104.13739	8.76500	104.11312			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.27500	96.77699	9.27500	96.75316			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.56500	105.14379	9.56500	105.11695				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.73500	104.01652	8.73500	103.99196				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.04500	102.92930	9.04500	102.90455				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.63000	98.48891	10.63000	98.46120				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.05000	104.35204	9.05000	104.32653				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.72000	104.54974	9.72000	104.52232				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.17500	103.59406	7.17500	103.57403				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.48214				0.00	1,661,000,000	830,500,000
Total SBS47 SPOT										0.00	1,661,000,000	830,500,000
Total For SBS47										0.00	1,661,000,000	830,500,000
SBS51 On 31/01/2024 Spot Bond			8.86500	8.86500	8.86500	103.98549				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.58375				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.38162				0.00	1,628,000,000	407,000,000
Total SBS53 SPOT										0.00	1,628,000,000	407,000,000
Total For SBS53										0.00	1,628,000,000	407,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS57 On 12/06/2024 Spot Bond					0.00000	102.36422				0.00	0	70,000,00
Total SBS57 SPOT										0.00	0	70,000,00
Total For SBS57										0.00	0	70,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.29991				0.00	600,000,000	300,000,00
Total SBS58 SPOT										0.00	600,000,000	300,000,00
Total For SBS58										0.00	600,000,000	300,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	100.85176				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.83507				0.00	0	60,000,00
Total SBS62 SPOT										0.00	0	60,000,00
Total For SBS62										0.00	0	60,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	100.97104				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.22653				0.00	812,000,000	203,000,00
Total SBS64 SPOT										0.00	812,000,000	203,000,00
Total For SBS64										0.00	812,000,000	203,000,00
SBS65 On 15/05/2024 Spot Bond					0.00000	100.55685				0.00	0	200,000,00
Total SBS65 SPOT										0.00	0	200,000,00
Total For SBS65										0.00	0	200,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.42952				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.21868				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.63345				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.34576				0.00	0	3,000,000,00
Total SBS70 SPOT										0.00	0	3,000,000,00
Total For SBS70										0.00	0	3,000,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	100.24008				0.00	520,000,000	760,000,00
Total SBS71 SPOT										0.00	520,000,000	760,000,00

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 SBS71										0.00	520,000,000	760,000,000
SBS72 On 02/02/2029 Spot Bond					0.00000	99.79591				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.59190				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.61648				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.50438				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.70138				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.65000	330.36628	4.65000	330.30398				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.43000	5.43000	5.43000	230.77740				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.85550				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.44886				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	104.38531				0.00	0	12,321,800,000
Total SBT103 SPOT										0.00	0	12,321,800,000
Total For SBT103										0.00	0	12,321,800,000
SBT10 On 30/09/2025 Spot Bond					0.00000	105.93607				0.00	0	20,982,000,000
Total SBT104 SPOT										0.00	0	20,982,000,000
Total For SBT104										0.00	0	20,982,000,000
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,100,000,000

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 SBT105 SPOT										0.00	0	9,100,000.00
Total For SBT105										0.00	0	9,100,000.00
SBT106 On 31/12/2026 Spot Bond					0.00000	101.92752				0.00	250,000,000	125,000.00
Total SBT106 SPOT										0.00	250,000,000	125,000.00
Total For SBT106										0.00	250,000,000	125,000.00
SBT107 On 08/04/2027 Spot Bond					0.00000	101.27154				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	101.16188				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	100.63913				0.00	623,200,000	1,155,800.00
Total SBT201 SPOT										0.00	623,200,000	1,155,800.00
Total For SBT201										0.00	623,200,000	1,155,800.00
SBT202 On 03/12/2023 Spot Bond					0.00000	102.63539				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.16000	106.06666	9.16000	106.04071				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.77223				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.41210				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.16661				0.00	1,189,200,000	357,300.00
Total SBT207 SPOT										0.00	1,189,200,000	357,300.00
Total For SBT207										0.00	1,189,200,000	357,300.00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.15521				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT209 On 29/06/2026 Spot Bond					0.00000	102.24169				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.30365				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.37400				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.65000	96.89651	9.65000	96.87169				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.46500				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.13766				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.13603				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.14073				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.14413				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.14249				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.13925				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.14394				0.00	0	
Total SLRB9 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.14735				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.14651				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.14568				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.15034				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.00000	102.32737	9.00000	102.30299			1,404,000,000,000.00	156,000,000	78,000,00	
Total SNT03 SPOT									1,404,000,000,000.00	156,000,000	78,000,00	
Total For SNT03									1,404,000,000,000.00	156,000,000	78,000,00	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.80001				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.53190				0.00	0	3,000,000,00
Total SNT06 SPOT										0.00	0	3,000,000,00
Total For SNT06										0.00	0	3,000,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	100.74518				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.75930				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.20902				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	99.99996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	99.99998				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	99.99984				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.94132				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.97053				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.69938				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.29764				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.34986				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.84460				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.81986				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.70640				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.30232				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 31/01/2025 Spot Bond			4.95000	4.95000	4.95000	160.25221				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.67500	110.56246	8.67500	110.53680				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.16500	84.15988	10.16500	84.13683				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	100.31770				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.87246				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			8.70500	101.97313	8.70500	101.94927				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.53000	114.03729	5.53000	114.01322				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.24920				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.47462				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.42032				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.78000	4.78000	4.78000	329.88299				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN058										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.35500	4.35500	4.35500	162.26066				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.63000	5.63000	5.63000	112.67122				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.14000	5.14000	5.14000	112.16537				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.62000	4.62000	4.62000	211.60607				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.84593				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.84799				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.38921				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.36364				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	110.04593				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	103.44225				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.30835				0.00	822,800,000	205,700,000
Total SSN077 SPOT										0.00	822,800,000	205,700,000
Total For SSN077										0.00	822,800,000	205,700,000
SSN07: On 13/07/2023 Spot Bond					0.00000	100.88627				0.00	545,200,000	136,300,000

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 SSN078 SPOT										0.00	545,200,000	136,300,000
Total For SSN078										0.00	545,200,000	136,300,000
SSN08: On 27/08/2024 Spot Bond					0.00000	99.84333				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.52343				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.31409				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.30500	5.30500	5.30500	233.29533				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.37755				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.92291				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.58519				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.96500	87.96327	10.96500	87.93775				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.47536				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.60000	211.85259	4.60000	211.81281			4,121,600,000,000.00		896,000,000	224,000,000
Total SSN104 SPOT									4,121,600,000,000.00		896,000,000	224,000,000
Total For SSN104									4,121,600,000,000.00		896,000,000	224,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 07/12/2033 Spot Bond			5.48500	229.72837	5.48500	229.67993				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.23444				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.51202				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2022 Spot Bond					0.00000	101.26330				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.45183				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.42652				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.12906				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	97.67259				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.74866				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.34962				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	102.48599				0.00	0	
Total SSN164 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN164										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	101.95996				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	106.71067				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.72727	110.33841	4.72727	110.31730				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.72400	45.58727	4.72400	112.71615				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 30/11/2022 Spot Bond					0.00000	101.48598				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.65447				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN17: On 16/02/2023 Spot Bond					0.00000	100.10012				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	102.08407				0.00	2,144,000,000	536,000,000
Total SST201 SPOT										0.00	2,144,000,000	536,000,000
Total For SST201										0.00	2,144,000,000	536,000,000
SST20: On 31/08/2027 Spot Bond					0.00000	99.77709				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001: On 01/03/2027 Spot Bond					0.00000	102.26938				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.19000	100.82194	9.19000	100.79705				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A1C On 21/08/2024 Spot Bond					0.00000	100.08529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.08233				0.00	0	1,845,000,00
Total T17A11 SPOT										0.00	0	1,845,000,00
Total For T17A11										0.00	0	1,845,000,00
T17A12 On 21/02/2024 Spot Bond					0.00000	100.01172				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.10583				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	99.99974				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.99976				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	99.99974				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.32000	101.49302	7.32000	101.47320				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.83000	101.62234	7.83000	101.60113				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	99.99998				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	99.99982				0.00	100,000,000	100,000,00
Total T18A21 SPOT										0.00	100,000,000	100,000,00
Total For T18A21										0.00	100,000,000	100,000,00
TC001 On 15/02/2025 Spot Bond					0.00000	100.09369				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TC002 On 15/02/2027 Spot Bond					0.00000	100.16129				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.19296				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.61077				0.00	0	7,150,000,0€
Total TFS156 SPOT										0.00	0	7,150,000,0€
Total For TFS156										0.00	0	7,150,000,0€
TFS157 On 16/11/2023 Spot Bond					0.00000	100.25049				0.00	0	500,000,0€
Total TFS157 SPOT										0.00	0	500,000,0€
Total For TFS157										0.00	0	500,000,0€
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.40873				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.17087				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.79603				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.64144				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.63197				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.95834				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.71972				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.71511				0.00	0	400,000,0€
Total TFS169 SPOT										0.00	0	400,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS169										0.00	0	400,000,00
TFS17C On 30/11/2026 Spot Bond					0.00000	99.58602				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.02131				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.08537				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			10.33000	10.33000	10.33000	100.00000				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.60000	101.94824	8.60000	101.92492				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.87000	101.26507	5.87000	101.24915				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B: On 21/08/2024 Spot Bond					0.00000	100.15978				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.99966				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.99969				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.99970				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.99959				0.00	0	
Total TH17C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.99964				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.99964				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.99923				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.99930				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.99935				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	99.99979				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	99.99970				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	99.99957				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.00004				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.98500	103.00642	8.98500	102.98142				0.00	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 TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.50487				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.82333				0.00	0	45,000,00
Total TL27 SPOT										0.00	0	45,000,00
Total For TL27										0.00	0	45,000,00
TL28 On 24/04/2025 Spot Bond			9.17000	100.95949	9.17000	100.93462				0.00	0	1,150,000,00
Total TL28 SPOT										0.00	0	1,150,000,00
Total For TL28										0.00	0	1,150,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	101.93930				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	102.00887				0.00	30,000,000,000	10,000,000,00
Total TL30 SPOT										0.00	30,000,000,000	10,000,000,00
Total For TL30										0.00	30,000,000,000	10,000,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	102.12196				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.67677				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.33500	101.77806	9.33500	101.75242				0.00	0	200,000,00
Total TN23 SPOT										0.00	0	200,000,00
Total For TN23										0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	52.28527	100.00000	52.16829				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.55000	102.30661	9.55000	102.28068			41,065,000,000.00		4,300,000	1,682,515,80
Total TN25 SPOT									41,065,000,000.00		4,300,000	1,682,515,80
Total For TN25									41,065,000,000.00		4,300,000	1,682,515,80
TN25/R On 19/08/2025 Spot Bond			100.00000	21.50755	100.00000	21.46021			0.00		0	
Total TN25/R186 SPOT									0.00		0	
Total For TN25/R186									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
TN27 On 14/11/2027 Spot Bond			11.01000	92.26799	11.01000	92.24067			66,060,000,000.00	6,000,000	21,416,426,10
Total TN27 SPOT									66,060,000,000.00	6,000,000	21,416,426,10
Total For TN27									66,060,000,000.00	6,000,000	21,416,426,10
TN27/R On 14/11/2027 Spot Bond			100.00000	10.66932	100.00000	10.64544			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.23000	98.69433	11.23000	98.66503			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.86000	94.40046	11.86000	94.37059			1,227,510,000,000.00	103,500,000	955,636,70
Total TN30 SPOT									1,227,510,000,000.00	103,500,000	955,636,70
Total For TN30									1,227,510,000,000.00	103,500,000	955,636,70
TN30/R On 09/10/2030 Spot Bond			8.00000	115.65683	8.00000	115.63192			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.42700	96.83540	12.42700	96.80368			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.53500	88.64940	12.53500	88.61980			30,084,000,000.00	2,400,000	937,558,40
Total TN40 SPOT									30,084,000,000.00	2,400,000	937,558,40
Total For TN40									30,084,000,000.00	2,400,000	937,558,40
TN40/R On 09/10/2040 Spot Bond			10.75000	101.27377	10.75000	101.24465			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	100.32228			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.34832			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.97000	101.80475	5.97000	102.19530			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.40516			0.00	0	
Total TR5A11 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TR5A11										0.00	0	
TR5A1: On 20/06/2024 Spot Bond					0.00000	101.20657				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.22499				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.25030				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.72000	100.53503	7.72000	102.85400				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.86905				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.70500	101.66423	8.70500	101.64042				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.86905				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.73000	100.79041	8.73000	100.76675				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.57179				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.39388				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.34478				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.29417				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.62289				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.62289				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	98.61312				0.00	1,400,000,000	700,000,000
Total TSP261 SPOT										0.00	1,400,000,000	700,000,000
Total For TSP261										0.00	1,400,000,000	700,000,000
TSP262 On 13/02/2023 Spot Bond					0.00000	98.50195				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	98.02857				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.92172				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.59012				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.10936				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	99.88219				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.35817				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC42 On 02/12/2022 Spot Bond					0.00000	101.38083				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.26679				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	99.87235				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	99.87235				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	100.26964				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	99.87264				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.02000	103.05905	11.02000	103.02852				0.00	0	689,500,00
Total UG26 SPOT										0.00	0	689,500,00
Total For UG26										0.00	0	689,500,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.13208				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.08414				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.13450				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.14493				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.14734				0.00	0	
Total UU1B01 SPOT										0.00	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 UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.15120				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.16822				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.17143				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.94970				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.22659				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.14861				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.70441				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.04933				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	99.85607				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	99.85232				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.45998				0.00	1,048,000,000	293,000,000
Total WHL03 SPOT										0.00	1,048,000,000	293,000,000
Total For WHL03										0.00	1,048,000,000	293,000,000
Total for SPOT										1.50e+01	172,172,058,086,000	364,629,528,000

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 for SPOT :									1.50e+017	172,058,086,000	364,629,528,00
Total Futures									1.50e+017	172,058,107,149	364,630,871,51
Total Options									10 169 150.00	7,500	132,82
Grand Total:									1.50e+017	172,058,114,649	364,631,004,34