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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/12/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/02/2023 Bond Future			13.00668	71.78193	12.29266	75.00789			0.00	0	35
ES33 On 04/05/2023 Bond Future			13.19968	69.41544	12.45481	72.70605			0.00	0	
ES33 On 03/08/2023 Bond Future			13.39326	70.82903	12.61595	74.18676			0.00	0	
ES33 On 02/11/2023 Bond Future			13.59956	68.48107	12.78776	71.90739			0.00	0	
ES33 On 01/02/2024 Bond Future			13.83807	69.81427	12.98887	73.30728			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 02/02/2023 Bond Future			13.21814	69.77680	12.51016	73.48022			0.00	0	4,15
ES42 On 04/05/2023 Bond Future			13.39439	66.90181	12.65662	70.67935			0.00	0	
ES42 On 03/08/2023 Bond Future			13.56575	68.26469	12.79788	72.11925			0.00	0	
ES42 On 02/11/2023 Bond Future			13.74816	65.39658	12.94763	69.32985			0.00	0	
ES42 On 01/02/2024 Bond Future			13.94867	66.66787	13.11397	70.67776			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			166.11876	166.11876	166.13167	166.13167			106,316,006.40	640	6,21

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2025	On	04/05/2023	Bond Future			169.42320	169.42320	169.43747	169.43747				0.00	0	
I2025	On	03/08/2023	Bond Future			171.12697	171.12697	171.14203	171.14203				0.00	0	
I2025	On	02/11/2023	Bond Future			174.62230	174.62230	174.63765	174.63765				0.00	0	
I2025	On	01/02/2024	Bond Future			176.24542	176.24542	176.26057	176.26057				0.00	0	
Total I2025 Future												106,316,006.40	640	6,27	
Total For I2025												106,316,006.40	640	6,27	
I2029	On	02/02/2023	Bond Future			118.43201	118.43201	119.40432	119.40432				21,791,489.84	184	1,41
I2029	On	04/05/2023	Bond Future			119.49356	119.49356	120.48606	120.48606				0.00	0	
I2029	On	03/08/2023	Bond Future			121.92601	121.92601	122.93888	122.93888				0.00	0	
I2029	On	02/11/2023	Bond Future			123.08829	123.08829	124.12189	124.12189				0.00	0	
I2029	On	01/02/2024	Bond Future			125.49090	125.49090	126.54428	126.54428				0.00	0	
Total I2029 Future												21,791,489.84	184	1,47	
Total For I2029												21,791,489.84	184	1,47	
I2033	On	02/02/2023	Bond Future			112.36596	112.36596	114.39565	114.39565				0.00	0	7,31
I2033	On	04/05/2023	Bond Future			113.21550	113.21550	115.28621	115.28621				0.00	0	
I2033	On	03/08/2023	Bond Future			115.52003	115.52003	117.63316	117.63316				0.00	0	
I2033	On	02/11/2023	Bond Future			116.46014	116.46014	118.61649	118.61649				0.00	0	
I2033	On	01/02/2024	Bond Future			118.73340	118.73340	120.93146	120.93146				0.00	0	
Total I2033 Future												0.00	0	7,31	
Total For I2033												0.00	0	7,31	
I2038	On	02/02/2023	Bond Future			123.37061	123.37061	125.50165	125.50165				0.00	0	4,11
I2038	On	04/05/2023	Bond Future			125.82490	125.82490	127.99926	127.99926				0.00	0	1,58
I2038	On	03/08/2023	Bond Future			126.42314	126.42314	128.64229	128.64229				0.00	0	
I2038	On	02/11/2023	Bond Future			129.00540	129.00540	131.26984	131.26984				0.00	0	
I2038	On	01/02/2024	Bond Future			129.51408	129.51408	131.82231	131.82231				0.00	0	
Total I2038 Future												0.00	0	5,65	
Total For I2038												0.00	0	5,65	
I2046	On	02/02/2023	Bond Future			109.86797	109.86797	112.07869	112.07869				0.00	0	13,08
I2046	On	04/05/2023	Bond Future			110.01999	110.01999	112.27541	112.27541				0.00	0	4,93
I2046	On	03/08/2023	Bond Future			112.25979	112.25979	114.56141	114.56141				0.00	0	
I2046	On	02/11/2023	Bond Future			112.46584	112.46584	114.81431	114.81431				0.00	0	
I2046	On	01/02/2024	Bond Future			114.66000	114.66000	117.05414	117.05414				0.00	0	
Total I2046 Future												0.00	0	18,02	
Total For I2046												0.00	0	18,02	
I2050	On	02/02/2023	Bond Future			108.12160	108.12160	112.22126	112.22126				99,579,993.60	921	10,48
I2050	On	04/05/2023	Bond Future			110.27231	110.27231	114.45429	114.45429				0.00	0	3,31
I2050	On	03/08/2023	Bond Future			110.33429	110.33429	114.60189	114.60189				0.00	0	
I2050	On	02/11/2023	Bond Future			112.58787	112.58787	116.94271	116.94271				0.00	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
I2050	On	01/02/2024	Bond Future			112.54774	112.54774	116.98719	116.98719			0.00	0	
Total I2050 Future												99,579,993.60	921	13,82
Total For I2050												99,579,993.60	921	13,82
R186	On	02/02/2023	Bond Future			9.42395	104.78293	8.78183	106.89642		5.41	81,416,336.61	777	72,19
R186	On	04/05/2023	Bond Future			9.54842	106.84199	8.85200	108.99775		5.42	0.00	0	12,18
R186	On	03/08/2023	Bond Future			9.67176	103.68703	8.91333	105.88639		5.29	0.00	0	
R186	On	02/11/2023	Bond Future			9.80992	105.78172	8.97960	108.02553		4.67	0.00	0	
R186	On	01/02/2024	Bond Future			10.01182	102.51675	9.09680	104.80356		4.48	0.00	0	
Total R186 Future												81,416,336.61	777	84,38
R186	On	02/02/2023	Bond Future	8.32	Call			338.00000	0.33800	48,250	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			1,891.55000	1.89155	3,715,290	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			347.41000	0.34741	50,310	5.08	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			1,867.02000	1.86702	3,683,410	5.08	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			357.14000	0.35714	52,500	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			1,842.82000	1.84282	3,651,670	5.09	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,528.62000	1.52862	674,430	5.46	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,566.26000	1.56626	2,867,830	5.46	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,495.58000	1.49558	655,080	5.45	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,595.98000	1.59598	2,911,240	5.45	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,511.91000	1.51191	664,590	5.46	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,580.92000	1.58092	2,889,360	5.46	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			982.50000	0.98250	1,830,070	5.69	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,398.14000	3.39814	2,041,630	5.70	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			975.21000	0.97521	1,818,060	5.70	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,355.69000	3.35569	2,008,640	5.68	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			989.85000	0.98985	1,842,160	5.68	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,376.89000	3.37689	2,025,100	5.69	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,614.88000	2.61488	1,470,580	4.87	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,498.15000	1.49815	2,597,660	4.87	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,644.37000	4.64437	3,074,250	5.41	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			790.63000	0.79063	1,464,320	5.41	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Call			2,203.27000	2.20327	1,177,640	4.75	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			1,737.76000	1.73776	2,955,940	4.75	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,596.85000	2.59685	1,457,380	4.87	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,507.15000	1.50715	2,611,490	4.87	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,632.55000	2.63255	1,483,440	4.88	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,488.80000	1.48880	2,583,500	4.88	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,648.65000	1.64865	2,779,910	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,681.54000	2.68154	1,534,590	4.74	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/02/2024	Bond Future	9.50	Put			1,665.90000	1.66590	2,805,760	4.74	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,697.92000	2.69792	1,546,660	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,657.25000	1.65725	2,792,800	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,714.34000	2.71434	1,558,790	4.75	0.00	0	
Total R186 Option												0.00	0	3,43
Total For R186												81,416,336.61	777	87,8
R197	On	02/02/2023	Bond Future			329.23829	329.23829	329.53321	329.53321			0.00	0	9
R197	On	04/05/2023	Bond Future			335.78626	335.78626	336.08920	336.08920			0.00	0	
R197	On	03/08/2023	Bond Future			333.55170	333.55170	333.86337	333.86337			0.00	0	
R197	On	02/11/2023	Bond Future			340.36456	340.36456	340.68256	340.68256			0.00	0	
Total R197 Future												0.00	0	97
Total For R197												0.00	0	97
R202	On	02/02/2023	Bond Future			243.31117	243.31117	245.49965	245.49965			0.00	0	5,9
R202	On	04/05/2023	Bond Future			248.15023	248.15023	250.38371	250.38371			0.00	0	
R202	On	03/08/2023	Bond Future			248.38386	248.38386	250.66447	250.66447			0.00	0	
R202	On	02/11/2023	Bond Future			253.45709	253.45709	255.78432	255.78432			0.00	0	
R202	On	01/02/2024	Bond Future			253.45897	253.45897	255.83068	255.83068			0.00	0	
Total R202 Future												0.00	0	5,9
Total For R202												0.00	0	5,9
R2030	On	02/02/2023	Bond Future			11.08871	85.40947	10.33978	88.71722		10.33	12,811,420.50	150	95,1
R2030	On	04/05/2023	Bond Future			11.24812	87.08888	10.46053	90.46224		10.98	0.00	0	
R2030	On	03/08/2023	Bond Future			11.41307	84.83465	10.58299	88.27605		10.69	0.00	0	
R2030	On	02/11/2023	Bond Future			11.57756	86.54851	10.70315	90.05944		9.33	0.00	0	
R2030	On	01/02/2024	Bond Future			11.78152	84.21155	10.85755	87.79003		9.17	0.00	0	
Total R2030 Future												0.00	0	5,9
R2030	On	02/02/2023	Bond Future	8.81	Call			23.34000	0.02334	0,850	9.02	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			7,300.10000	7.30010	10,585,360	9.02	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			51.91000	0.05191	2,460	8.98	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			6,187.75000	6.18775	9,446,050	8.98	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			59.21000	0.05921	2,930	8.97	0.00	0	3
R2030	On	02/02/2023	Bond Future	9.66	Put			3,512.79000	3.51279	6,494,340	9.42	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			514.64000	0.51464	70,590	9.58	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			3,046.85000	3.04685	5,910,550	9.58	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			2,912.67000	2.91267	5,734,920	9.65	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			731.75000	0.73175	122,260	9.82	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			2,564.10000	2.56410	5,262,360	9.82	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			86.71000	0.08671	4,910	8.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			5,438.92000	5.43892	8,664,870	8.95	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2030 On 02/02/2023 Bond Future	9.66	Call			368.49000	0.36849	42,290	9.42		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			2,386.50000	2.38650	5,011,580	9.91		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			849.90000	0.84990	154,560	9.93		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			2,357.97000	2.35797	4,970,380	9.93		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			527.55000	0.52755	73,360	9.60		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			3,012.89000	3.01289	5,866,450	9.60		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			567.76000	0.56776	82,260	9.65		0.00	0	38
R2030 On 02/02/2023 Bond Future	11.16	Put			486.02000	0.48602	1,527,990	11.87		0.00	0	38
R2030 On 02/02/2023 Bond Future	11.35	Call			4,789.33000	4.78933	2,327,900	12.17		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.35	Put			364.60000	0.36460	1,210,920	12.17		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			814.97000	0.81497	144,710	9.90		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			2,415.54000	2.41554	5,053,030	9.90		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			832.19000	0.83219	149,520	9.91		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Put			5,998.37000	5.99837	9,249,840	8.97		0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			5,534.75000	5.53475	2,898,170	12.48		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			267.62000	0.26762	938,790	12.48		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			3,958.27000	3.95827	1,737,310	11.80		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			515.77000	0.51577	1,602,560	11.80		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			4,100.39000	4.10039	1,834,610	11.87		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			565.98000	0.56598	178,220	10.89		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			7,136.66000	7.13666	10,122,260	10.89		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,040.63000	1.04063	369,130	10.61		0.00	0	18
R2030 On 04/05/2023 Bond Future	9.58	Put			5,014.70000	5.01470	7,716,560	10.61		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,154.99000	1.15499	421,070	10.63		0.00	0	47
R2030 On 04/05/2023 Bond Future	9.67	Put			4,712.68000	4.71268	7,352,120	10.63		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,305.86000	1.30586	491,830	10.65		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.78	Put			4,357.85000	4.35785	6,917,180	10.65		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,646.99000	1.64699	660,660	10.69		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	10.00	Put			3,698.02000	3.69802	6,085,050	10.69		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			2,483.46000	2.48346	1,128,250	10.93		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.42	Put			2,661.60000	2.66160	4,679,750	10.93		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			2,714.35000	2.71435	1,268,250	11.00		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			2,453.79000	2.45379	4,381,050	11.00		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,738.22000	2.73822	1,283,010	11.01		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			2,433.94000	2.43394	4,352,090	11.01		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			2,762.43000	2.76243	1,298,070	11.01		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			2,414.46000	2.41446	4,323,460	11.01		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			3,033.64000	3.03364	1,469,330	11.11		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			2,206.87000	2.20687	4,015,920	11.11		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			4,986.60000	4.98660	2,839,700	11.74		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2030 On 04/05/2023 Bond Future	11.34	Put			1,230.41000	1.23041	2,456,870	11.74		0.00	0	15
R2030 On 04/05/2023 Bond Future	11.62	Call			5,873.68000	5.87368	3,526,210	12.02		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			964.22000	0.96422	1,990,110	12.02		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.04	Call			7,268.43000	7.26843	4,666,730	12.45		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			666.25000	0.66625	1,437,910	12.45		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.50	Call			8,848.92000	8.84892	6,030,140	12.92		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			442.66000	0.44266	997,240	12.92		0.00	0	47
R2030 On 04/05/2023 Bond Future	12.57	Call			9,084.40000	9.08440	6,233,750	12.92		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			408.08000	0.40808	930,790	12.92		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.65	Put			2,979.23000	2.97923	4,886,680	10.81		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			1,896.88000	1.89688	3,302,860	11.43		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			5,111.23000	5.11123	3,069,220	11.44		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			1,884.72000	1.88472	3,284,110	11.44		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			2,708.27000	2.70827	1,363,900	10.62		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	10.40	Put			3,490.51000	3.49051	5,587,540	10.62		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,263.51000	3.26351	1,729,560	10.81		0.00	0	38
R2030 On 03/08/2023 Bond Future	12.59	Put			825.53000	0.82553	1,566,480	12.53		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	12.89	Call			9,786.73000	9.78673	6,956,930	12.53		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			632.17000	0.63217	1,243,770	12.53		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.34	Call			5,054.72000	5.05472	3,025,930	11.42		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			1,909.37000	1.90937	3,321,980	11.42		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			5,082.82000	5.08282	3,047,400	11.43		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			8,860.21000	8.86021	6,159,760	12.53		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			3,428.67000	3.42867	1,842,400	9.37		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			3,030.88000	3.03088	4,955,540	9.37		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			3,452.00000	3.45200	1,858,470	9.38		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			3,013.27000	3.01327	4,930,670	9.38		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,475.05000	3.47505	1,874,310	9.38		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			2,995.40000	2.99540	4,905,590	9.38		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			2,700.24000	2.70024	4,377,860	9.65		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			4,658.09000	4.65809	2,769,530	9.63		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			2,727.59000	2.72759	4,417,510	9.63		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,682.84000	4.68284	2,788,130	9.64		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			2,713.70000	2.71370	4,397,470	9.64		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			4,708.01000	4.70801	2,807,150	9.65		0.00	0	
Total R2030 Option										0.00	0	19,98
Total For R2030										12,811,420.50	150	115,13
R2032 On 02/02/2023 Bond Future			11.62869	84.20497	10.88813	87.88570		12.35		89,846,702.99	1,067	112,74
R2032 On 04/05/2023 Bond Future			11.78462	81.69935	11.01075	85.45301		14.06		816,993.50	10	66,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/08/2023			11.93936	83.34419	11.13053	87.17353		13.05	0.00	0	2,60
R2032	On	02/11/2023			12.10360	80.86809	11.25732	84.77478		11.92	0.00	0	
R2032	On	01/02/2024			12.29549	82.42521	11.40910	86.40712		11.17	0.00	0	
Total R2032 Future											90,663,696.49	1,077	181,34
R2032	On	02/02/2023	9.31	Call			22.69000	0.02269	0,850	10.39	0.00	0	40
R2032	On	02/02/2023	9.31	Put			8,633.46000	8.63346	12,292,350	10.39	0.00	0	
R2032	On	02/02/2023	9.47	Call			42.32000	0.04232	1,970	10.44	0.00	0	50
R2032	On	02/02/2023	9.47	Put			7,729.34000	7.72934	11,369,720	10.44	0.00	0	
R2032	On	02/02/2023	9.92	Call			203.69000	0.20369	18,350	10.82	0.00	0	70
R2032	On	02/02/2023	10.22	Put			3,999.46000	3.99946	7,261,210	11.32	0.00	0	
R2032	On	02/02/2023	10.30	Call			594.91000	0.59491	92,030	11.47	736,240.00	8,000	8,00
R2032	On	02/02/2023	10.30	Put			3,676.97000	3.67697	6,854,820	11.47	0.00	0	
R2032	On	02/02/2023	10.39	Put			3,335.81000	3.33581	6,408,810	11.64	0.00	0	
R2032	On	02/02/2023	10.40	Call			751.54000	0.75154	131,560	11.66	0.00	0	
R2032	On	02/02/2023	10.40	Put			3,299.26000	3.29926	6,360,010	11.66	0.00	0	
R2032	On	02/02/2023	10.16	Call			416.05000	0.41605	53,540	11.22	0.00	0	
R2032	On	02/02/2023	10.16	Put			4,253.43000	4.25343	7,571,650	11.22	0.00	0	40
R2032	On	02/02/2023	10.22	Call			486.83000	0.48683	67,850	11.32	0.00	0	50
R2032	On	02/02/2023	10.67	Put			2,419.79000	2.41979	5,110,000	12.19	0.00	0	
R2032	On	02/02/2023	11.45	Call			3,696.21000	3.69621	1,520,200	13.71	0.00	0	
R2032	On	02/02/2023	11.45	Put			883.88000	0.88388	2,388,600	13.71	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			718.40000	0.71840	122,790	11.62	0.00	0	
R2032	On	02/02/2023	10.38	Put			3,372.64000	3.37264	6,457,760	11.62	0.00	0	
R2032	On	02/02/2023	10.39	Call			734.85000	0.73485	127,120	11.64	0.00	0	
R2032	On	02/02/2023	11.69	Put			632.83000	0.63283	1,828,280	14.16	0.00	0	
R2032	On	02/02/2023	11.84	Call			5,202.46000	5.20246	2,546,640	14.42	0.00	0	
R2032	On	02/02/2023	11.84	Put			510.54000	0.51054	1,535,450	14.42	0.00	0	50
R2032	On	02/02/2023	10.50	Call			931.77000	0.93177	182,900	11.85	0.00	0	
R2032	On	02/02/2023	10.50	Put			2,949.41000	2.94941	5,881,270	11.85	0.00	0	40
R2032	On	02/02/2023	10.67	Call			1,293.58000	1.29358	303,060	12.19	0.00	0	70
R2032	On	02/02/2023	9.92	Put			5,355.85000	5.35585	8,851,240	10.82	0.00	0	
R2032	On	02/02/2023	12.75	Call			8,991.98000	8.99198	5,667,610	15.97	0.00	0	
R2032	On	02/02/2023	12.75	Put			132.91000	0.13291	489,270	15.97	0.00	0	70
R2032	On	02/02/2023	11.50	Call			3,881.49000	3.88149	1,637,460	13.81	0.00	0	
R2032	On	02/02/2023	11.50	Put			824.93000	0.82493	2,261,630	13.81	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			4,608.69000	4.60869	2,123,410	14.16	0.00	0	
R2032	On	04/05/2023	10.62	Call			2,183.14000	2.18314	961,590	13.68	0.00	0	40
R2032	On	04/05/2023	10.62	Put			4,166.22000	4.16622	6,698,330	13.68	0.00	0	
R2032	On	04/05/2023	10.87	Call			2,764.37000	2.76437	1,304,950	13.93	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	04/05/2023	Bond Future	10.87	Put		3,471.72000	3.47172	5,765,960	13.93	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		2,789.17000	2.78917	1,320,140	13.94	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,446.01000	3.44601	5,730,640	13.94	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,814.09000	2.81409	1,335,440	13.95	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,420.46000	3.42046	5,695,470	13.95	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		4,148.58000	4.14858	2,213,220	14.49	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		2,377.95000	2.37795	4,196,250	14.49	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		11,428.62000	11.42862	8,157,590	16.49	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		401.78000	0.40178	884,410	16.49	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.76	Put		2,564.16000	2.56416	4,216,050	13.84	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,548.23000	2.54823	4,192,900	13.85	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		6,000.58000	6.00058	3,723,810	13.99	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,352.20000	2.35220	3,904,770	13.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		5,533.69000	5.53369	3,363,470	13.83	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,579.92000	2.57992	4,239,040	13.83	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,564.48000	5.56448	3,387,030	13.84	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,595.07000	5.59507	3,410,400	13.85	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,779.16000	3.77916	2,076,380	11.90	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		3,957.15000	3.95715	6,161,060	11.90	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,804.23000	3.80423	2,093,650	11.90	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		3,934.48000	3.93448	6,130,590	11.90	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,829.71000	3.82971	2,111,290	11.91	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		3,912.25000	3.91225	6,100,520	11.91	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		3,382.41000	3.38241	5,266,500	11.70	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,339.19000	5.33919	3,254,800	11.68	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		3,416.60000	3.41660	5,314,120	11.68	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,367.02000	5.36702	3,275,910	11.69	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		3,399.46000	3.39946	5,290,260	11.69	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,394.91000	5.39491	3,297,090	11.70	0.00	0	
Total R2032 Option											736,240.00	8,000	35,31
Total For R2032											91,399,936.49	9,077	216,65
R2035	On	02/02/2023	Bond Future			12.01824	84.15800	11.30983	88.09492	14.90	821,718,712.00	9,764	150,8
R2035	On	04/05/2023	Bond Future			12.16675	81.30823	11.42962	85.32304	16.16	0.00	0	103,5
R2035	On	03/08/2023	Bond Future			12.31590	82.94495	11.54830	87.04075	15.24	0.00	0	
R2035	On	02/11/2023	Bond Future			12.47553	80.11614	11.67581	84.29469	14.30	0.00	0	
R2035	On	01/02/2024	Bond Future			12.66361	81.65911	11.82878	85.91810	13.30	0.00	0	
Total R2035 Future											821,718,712.00	9,764	254,34
R2035	On	02/02/2023	Bond Future	9.81	Call		85.42000	0.08542	8,260	13.67	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put		9,374.55000	9.37455	13,234,310	13.67	0.00	0	

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			95.90000	0.09590	9,590	13.67		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			9,119.07000	9.11907	12,969,680	13.67		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			107.46000	0.10746	11,110	13.67		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			4,676.24000	4.67624	8,055,310	14.07		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,678.07000	3.67807	6,783,520	14.35		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			314.17000	0.31417	45,650	13.71		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			6,416.66000	6.41666	10,085,060	13.71		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			639.54000	0.63954	122,770	14.03		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			4,865.68000	4.86568	8,285,830	14.03		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			696.13000	0.69613	138,280	14.07		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			2,972.98000	2.97298	5,811,870	14.62		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			725.69000	0.72569	146,600	14.09		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,583.15000	4.58315	7,940,980	14.09		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			1,074.03000	1.07403	255,730	14.34		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,718.09000	3.71809	6,836,710	14.34		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			1,094.06000	1.09406	262,590	14.35		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			140.16000	0.14016	491,810	17.91		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.88	Call			1,114.19000	1.11419	269,530	14.37		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,638.21000	3.63821	6,730,470	14.37		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			1,494.24000	1.49424	410,990	14.60		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			3,007.34000	3.00734	5,861,010	14.60		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,518.83000	1.51883	420,800	14.62		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			8,865.71000	8.86571	12,706,280	13.67		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Call			4,475.84000	4.47584	2,029,770	15.98		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			960.62000	0.96062	2,451,470	15.98		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			4,639.53000	4.63953	2,138,880	16.04		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			908.32000	0.90832	2,344,590	16.04		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			10,173.25000	10.17325	6,587,980	17.91		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,598.17000	1.59817	663,190	15.39		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			6,468.23000	6.46823	9,548,060	15.39		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,006.04000	3.00604	1,479,810	16.11		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,257.76000	4.25776	6,746,340	16.11		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			617.70000	0.61770	206,000	15.05		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			10,239.18000	10.23918	13,842,290	15.05		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,286.55000	1.28655	504,940	15.22		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			7,265.62000	7.26562	10,498,820	15.22		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Call			10,058.99000	10.05899	6,907,950	18.85		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			962.18000	0.96218	1,825,950	18.85		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			2,897.60000	2.89760	1,411,920	16.05		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			4,380.14000	4.38014	6,909,270	16.05		0.00	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			2,978.80000	2.97880	1,462,700	16.09		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,288.14000	4.28814	6,786,850	16.09		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,033.41000	3.03341	1,497,030	16.12		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			4,227.56000	4.22756	6,705,990	16.12		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			7,217.09000	7.21709	4,535,380	17.86		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,681.41000	1.68141	3,014,510	17.86		0.00	0	38
R2035 On 03/08/2023 Bond Future	11.99	Put			3,349.66000	3.34966	5,233,960	15.82		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,775.32000	5.77532	3,555,960	15.83		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			3,329.64000	3.32964	5,206,080	15.83		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,709.37000	5.70937	3,505,730	15.81		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			3,369.80000	3.36980	5,261,960	15.81		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			5,742.31000	5.74231	3,530,810	15.82		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,962.77000	3.96277	2,256,580	14.22		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			5,365.63000	5.36563	7,837,990	14.22		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,989.63000	3.98963	2,275,360	14.23		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			5,337.02000	5.33702	7,801,300	14.23		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			3,936.01000	3.93601	2,237,890	14.21		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			5,394.38000	5.39438	7,874,810	14.21		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			4,167.88000	4.16788	6,207,990	13.71		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			6,029.55000	6.02955	3,803,610	13.72		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			4,147.34000	4.14734	6,180,390	13.72		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			6,060.35000	6.06035	3,827,370	13.73		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			4,126.91000	4.12691	6,152,920	13.73		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			5,998.80000	5.99880	3,779,920	13.71		0.00	0	
Total R2035 Option										0.00	0	8,47
Total For R2035										821,718,712.00	9,764	262,81
R2037 On 02/02/2023 Bond Future			12.19118	75.67106	11.48884	79.60185		16.87		7,415,763.88	98	135,86
R2037 On 04/05/2023 Bond Future			12.34081	77.15924	11.61089	81.16781		17.40		0.00	0	
R2037 On 03/08/2023 Bond Future			12.49380	74.45483	11.73429	78.54422		17.31		0.00	0	
R2037 On 02/11/2023 Bond Future			12.64259	75.95895	11.85338	80.13098		15.49		0.00	0	
R2037 On 01/02/2024 Bond Future			12.81700	73.16687	11.99513	77.41924		15.22		0.00	0	
Total R2037 Future										7,415,763.88	98	135,86
R2037 On 02/02/2023 Bond Future	11.03	Call			1,078.69000	1.07869	260,830	16.11		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			3,812.24000	3.81224	6,925,170	16.11		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			1,098.83000	1.09883	267,810	16.12		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			3,771.34000	3.77134	6,871,110	16.12		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			1,119.08000	1.11908	274,870	16.14		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			3,730.62000	3.73062	6,817,200	16.14		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			1,224.17000	1.22417	312,470	16.22		0.00	0	51

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037 On 02/02/2023 Bond Future	11.10	Put			3,531.84000	3.53184	6,550,930	16.22		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			3,926.56000	3.92656	1,686,300	17.71		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			1,201.86000	1.20186	2,892,390	17.71		0.00	0	51
R2037 On 04/05/2023 Bond Future	11.31	Call			2,846.00000	2.84600	1,390,650	17.13		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			4,591.00000	4.59100	7,144,220	17.13		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			1,978.11000	1.97811	876,890	16.67		0.00	0	70
R2037 On 04/05/2023 Bond Future	10.95	Put			5,886.08000	5.88608	8,793,430	16.67		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			4,761.75000	4.76175	2,680,910	18.07		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			2,915.99000	2.91599	4,843,720	18.07		0.00	0	70
R2037 On 04/05/2023 Bond Future	11.03	Call			2,153.68000	2.15368	976,200	16.76		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			5,573.74000	5.57374	8,404,830	16.76		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			2,819.19000	2.81919	1,373,970	17.12		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			4,623.15000	4.62315	7,186,500	17.12		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			11,560.21000	11.56021	8,227,570	20.41		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			719.15000	0.71915	1,395,080	20.41		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.32	Call			2,872.72000	2.87272	1,407,290	17.15		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			4,558.82000	4.55882	7,101,960	17.15		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			4,234.94000	4.23494	2,308,390	17.83		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			3,278.47000	3.27847	5,360,490	17.83		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			3,491.92000	3.49192	5,384,460	17.83		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			5,651.08000	5.65108	3,469,970	17.80		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,533.88000	3.53388	5,442,160	17.80		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			5,683.69000	5.68369	3,494,700	17.82		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			3,512.72000	3.51272	5,413,120	17.82		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			5,716.60000	5.71660	3,519,750	17.83		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			3,995.34000	3.99534	2,296,040	15.31		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			5,578.13000	5.57813	8,050,860	15.31		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			3,941.97000	3.94197	2,258,680	15.29		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			5,638.24000	5.63824	8,126,980	15.29		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			3,968.61000	3.96861	2,277,320	15.30		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			5,608.11000	5.60811	8,088,850	15.30		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			4,324.46000	4.32446	6,357,510	15.56		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			6,078.79000	6.07879	3,852,420	15.57		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			4,303.37000	4.30337	6,329,370	15.57		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			6,017.05000	6.01705	3,804,790	15.55		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			4,345.98000	4.34598	6,386,090	15.55		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			6,047.73000	6.04773	3,828,410	15.56		0.00	0	
Total R2037 Option										0.00	0	3,76
Total For R2037										7,415,763.88	98	139,62

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040 On 02/02/2023 Bond Future			12.29373	76.91029	11.58126	81.17582		17.91	405,778,690.04	5,276	131,05
R2040 On 04/05/2023 Bond Future			12.43985	78.42293	11.69982	82.77282		18.48	0.00	0	30
R2040 On 03/08/2023 Bond Future			12.58910	75.49353	11.81952	79.93116		18.44	0.00	0	
R2040 On 02/11/2023 Bond Future			12.73375	77.01864	11.93464	81.54591		16.56	0.00	0	
R2040 On 01/02/2024 Bond Future			12.90267	73.99652	12.07098	78.61099		16.33	0.00	0	
Total R2040 Future									405,778,690.04	5,276	131,35
R2040 On 02/02/2023 Bond Future	10.18	Call			131.33000	0.13133	14,480	16.42	0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			9,681.30000	9.68130	13,829,980	16.42	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			142.68000	0.14268	16,120	16.42	0.00	0	30
R2040 On 02/02/2023 Bond Future	10.21	Put			9,470.38000	9.47038	13,609,350	16.42	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			822.09000	0.82209	172,080	16.96	0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			4,904.87000	4.90487	8,484,520	17.00	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			1,143.69000	1.14369	274,400	17.21	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			4,240.01000	4.24001	7,636,250	17.21	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,164.92000	1.16492	281,670	17.23	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			4,195.03000	4.19503	7,577,310	17.23	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			4,150.49000	4.15049	7,518,660	17.25	0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			1,343.86000	1.34386	345,330	17.36	0.00	0	50
R2040 On 02/02/2023 Bond Future	11.19	Put			3,847.24000	3.84724	7,114,240	17.36	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			4,280.69000	4.28069	1,844,210	18.98	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			1,315.57000	1.31557	3,144,620	18.98	0.00	0	50
R2040 On 02/02/2023 Bond Future	10.96	Call			873.12000	0.87312	187,240	17.00	0.00	0	30
R2040 On 02/02/2023 Bond Future	10.93	Put			5,056.39000	5.05639	8,671,910	16.96	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			5,004.02000	5.00402	2,313,670	19.31	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,047.63000	1.04763	2,622,810	19.31	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			5,135.09000	5.13509	2,402,120	19.36	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,005.85000	1.00585	2,538,410	19.36	0.00	0	30
R2040 On 02/02/2023 Bond Future	11.12	Call			1,186.50000	1.18650	289,140	17.25	0.00	0	
R2040 On 04/05/2023 Bond Future	11.03	Call			2,095.43000	2.09543	913,620	17.52	0.00	0	60
R2040 On 04/05/2023 Bond Future	11.03	Put			6,378.66000	6.37866	9,546,740	17.52	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			745.94000	0.74594	257,770	17.20	0.00	0	30
R2040 On 04/05/2023 Bond Future	10.17	Put			11,065.92000	11.06592	14,927,640	17.20	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			3,128.56000	3.12856	1,518,800	18.01	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			4,812.48000	4.81248	7,552,610	18.01	0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,482.34000	1.48234	591,490	17.22	0.00	0	40
R2040 On 04/05/2023 Bond Future	10.73	Put			7,799.56000	7.79956	11,258,600	17.22	0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,854.15000	1.85415	783,100	17.40	0.00	0	30
R2040 On 04/05/2023 Bond Future	10.92	Put			6,874.56000	6.87456	10,153,400	17.40	0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			8,000.77000	8.00077	5,051,200	20.16	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
R2040 On 04/05/2023 Bond Future	12.78	Put			1,775.37000	1.77537	3,175,690	20.16		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.41	Call			3,071.18000	3.07118	1,483,400	17.99		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			4,882.11000	4.88211	7,644,220	17.99		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			3,099.91000	3.09991	1,501,120	18.00		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			4,847.29000	4.84729	7,598,390	18.00		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Call			10,782.77000	10.78277	7,376,750	21.22		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,073.33000	1.07333	2,017,200	21.22		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Call			3,274.84000	3.27484	1,609,980	18.08		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			4,642.58000	4.64258	7,327,610	18.08		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			5,165.83000	5.16583	2,885,850	18.96		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Put			3,059.84000	3.05984	5,129,750	18.96		0.00	0	68
R2040 On 03/08/2023 Bond Future	12.23	Put			3,812.49000	3.81249	5,856,640	19.13		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,158.94000	6.15894	3,782,250	19.10		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			3,857.29000	3.85729	5,918,230	19.10		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			6,194.04000	6.19404	3,808,940	19.12		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			3,834.83000	3.83483	5,887,360	19.12		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			6,229.20000	6.22920	3,835,720	19.13		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,234.39000	4.23439	2,419,860	16.40		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			6,259.04000	6.25904	8,971,780	16.40		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			4,177.76000	4.17776	2,380,480	16.38		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			6,325.95000	6.32595	9,055,940	16.38		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,205.88000	4.20588	2,399,990	16.39		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			6,292.26000	6.29226	9,013,640	16.39		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,878.42000	4.87842	7,116,220	16.72		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			6,452.03000	6.45203	4,067,770	16.73		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,854.69000	4.85469	7,084,900	16.73		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			6,386.47000	6.38647	4,017,420	16.71		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,901.93000	4.90193	7,147,350	16.71		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			6,419.39000	6.41939	4,042,720	16.72		0.00	0	
Total R2040 Option										0.00	0	6,28
Total For R2040										405,778,690.04	5,276	137,67
R2044 On 02/02/2023 Bond Future			12.22154	74.11706	11.51962	78.41532		18.98		3,705,853.00	50	81,17
R2044 On 04/05/2023 Bond Future			12.35744	75.57480	11.62905	79.95802		19.60		0.00	0	
R2044 On 03/08/2023 Bond Future			12.49578	72.71329	11.73909	77.18482		19.58		0.00	0	
R2044 On 02/11/2023 Bond Future			12.62933	74.18228	11.84442	78.74416		17.51		0.00	0	
R2044 On 01/02/2024 Bond Future			12.78519	71.23060	11.96908	75.88038		17.28		0.00	0	
Total R2044 Future										3,705,853.00	50	81,17
R2044 On 02/02/2023 Bond Future	10.30	Call			211.49000	0.21149	27,510	17.39		78,128.40	2,840	
R2044 On 02/02/2023 Bond Future	10.30	Put			8,742.34000	8.74234	12,856,620	17.39		0.00	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
R2044 On 02/02/2023 Bond Future	10.75	Call			640.67000	0.64067	122,650	17.73		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	10.75	Put			5,853.54000	5.85354	9,633,780	17.73		0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Call			1,072.43000	1.07243	251,870	18.07	715,310.80		2,840	2,50
R2044 On 02/02/2023 Bond Future	11.15	Put			3,845.45000	3.84545	7,104,480	18.33		0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Put			0.00000	0.00000	4,325,470	19.37		0.00	0	
R2044 On 02/02/2023 Bond Future	11.10	Call			0.00000	0.00000	328,030	18.24	557,651.00		1,700	1,70
R2044 On 02/02/2023 Bond Future	11.10	Put			0.00000	0.00000	7,399,500	18.24		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			1,386.83000	1.38683	362,840	18.31		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			3,888.71000	3.88871	7,162,980	18.31		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			1,411.17000	1.41117	371,940	18.33		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			1,344.04000	1.34404	3,185,790	19.97		0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.16	Call			1,435.75000	1.43575	381,200	18.35		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			3,802.52000	3.80252	7,046,230	18.35		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			1,536.60000	1.53660	419,910	18.41		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			3,634.29000	3.63429	6,815,860	18.41		0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Call			0.00000	0.00000	1,171,120	19.37	1,990,904.00		1,700	1,70
R2044 On 02/02/2023 Bond Future	11.00	Put			4,530.59000	4.53059	8,008,290	18.07		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Call			3,320.66000	3.32066	1,274,840	19.47		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Put			1,864.61000	1.86461	4,117,050	19.47		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.90	Call			3,914.24000	3.91424	1,618,160	19.77		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Put			1,534.37000	1.53437	3,536,550	19.77		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Call			4,329.45000	4.32945	1,872,940	19.97		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,474.77000	3.47477	1,753,270	19.49		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,749.36000	4.74936	7,411,080	19.49		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			6,379.86000	6.37986	3,800,970	20.88		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			2,616.67000	2.61667	4,421,000	20.88		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.41	Call			3,413.15000	3.41315	1,713,860	19.46		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,817.73000	4.81773	7,501,660	19.46		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			3,443.90000	3.44390	1,733,500	19.47		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4,783.44000	4.78344	7,456,260	19.47		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			4,529.04000	4.52904	2,456,660	20.02		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			3,771.19000	3.77119	6,082,030	20.02		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			5,428.52000	5.42852	3,094,470	20.45		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			3,142.85000	3.14285	5,192,020	20.45		0.00	0	4,10
R2044 On 03/08/2023 Bond Future	12.16	Put			3,846.75000	3.84675	5,883,690	20.20		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,425.13000	6.42513	3,982,090	20.21		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			3,823.87000	3.82387	5,852,360	20.21		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			6,353.31000	6.35331	3,927,200	20.18		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,869.51000	3.86951	5,914,930	20.18		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,389.32000	6.38932	3,954,730	20.20		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	02/11/2023	Bond Future	11.56	Call		4,432.19000	4.43219	2,555,210	17.29	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		6,205.70000	6.20570	8,890,600	17.29	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,461.86000	4.46186	2,576,040	17.30	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		6,171.87000	6.17187	8,847,930	17.30	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,402.31000	4.40231	2,534,200	17.28	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,239.41000	6.23941	8,933,180	17.28	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,852.74000	4.85274	7,069,470	17.61	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		6,658.71000	6.65871	4,217,940	17.62	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,828.75000	4.82875	7,037,760	17.62	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		6,692.47000	6.69247	4,244,000	17.63	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,804.88000	4.80488	7,006,190	17.63	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		6,624.99000	6.62499	4,191,940	17.61	0.00	0	
Total R2044 Option											3,341,994.20	9,080	24,65
Total For R2044											7,047,847.20	9,130	105,80
R2048	On	02/02/2023	Bond Future			12.10547	77.59336	11.39858	82.06349	18.66	5,431,535.20	70	247,64
R2048	On	04/05/2023	Bond Future			12.23289	74.65887	11.49963	79.21731	20.36	0.00	0	10,94
R2048	On	03/08/2023	Bond Future			12.36304	76.12409	11.60171	80.77457	19.28	0.00	0	
R2048	On	02/11/2023	Bond Future			12.49045	73.24040	11.70077	77.98475	18.21	0.00	0	13,00
R2048	On	01/02/2024	Bond Future			12.63607	74.68764	11.81555	79.52334	17.00	0.00	0	
Total R2048 Future											5,431,535.20	70	271,55
R2048	On	02/02/2023	Bond Future	10.40	Call		379.15000	0.37915	58,620	17.30	223,928.40	3,820	
R2048	On	02/02/2023	Bond Future	10.40	Put		7,556.81000	7.55681	11,706,410	17.30	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		1,399.41000	1.39941	362,410	18.20	1,050,989.00	2,900	2,90
R2048	On	02/02/2023	Bond Future	11.00	Put		4,134.56000	4.13456	7,567,690	18.20	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,553.74000	1.55374	420,750	18.31	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		3,866.60000	3.86660	7,203,740	18.31	0.00	0	
R2048	On	02/02/2023	Bond Future	11.60	Call		0.00000	0.00000	1,267,960	19.35	3,677,084.00	2,900	2,90
R2048	On	02/02/2023	Bond Future	11.60	Put		0.00000	0.00000	4,416,640	19.35	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		3,742.78000	3.74278	1,492,920	19.54	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put		1,779.76000	1.77976	4,000,030	19.54	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,580.33000	1.58033	431,070	18.33	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		3,823.17000	3.82317	7,144,040	18.33	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,607.31000	1.60731	441,640	18.35	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		3,780.25000	3.78025	7,084,710	18.35	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		1,661.92000	1.66192	463,250	18.38	1,769,615.00	3,820	
R2048	On	02/02/2023	Bond Future	11.10	Put		3,695.36000	3.69536	6,966,820	18.38	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,655.38000	3.65538	1,828,580	20.10	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,714.43000	4.71443	7,446,070	20.10	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,688.06000	3.68806	1,849,510	20.11	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
R2048 On 04/05/2023 Bond Future	11.35	Put			4,680.02000	4.68002	7,399,910	20.11		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,623.03000	3.62303	1,807,960	20.08		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			4,749.26000	4.74926	7,492,630	20.08		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			6,924.68000	6.92468	4,328,130	20.18		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			3,823.55000	3.82355	5,877,480	20.18		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			6,962.15000	6.96215	4,357,040	20.19		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			3,801.05000	3.80105	5,846,420	20.19		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			6,887.01000	6.88701	4,299,050	20.16		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			3,845.94000	3.84594	5,908,460	20.16		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			4,706.89000	4.70689	2,702,030	17.89		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			6,132.90000	6.13290	8,872,390	17.89		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			4,738.06000	4.73806	2,723,890	17.90		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,098.47000	6.09847	8,828,650	17.90		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			4,675.80000	4.67580	2,680,260	17.88		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,167.50000	6.16750	8,916,310	17.88		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			6,998.12000	6.99812	4,443,240	17.49		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,958.78000	4.95878	7,239,600	17.49		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			7,033.26000	7.03326	4,470,440	17.50		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,934.43000	4.93443	7,207,310	17.50		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			6,963.35000	6.96335	4,416,430	17.48		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,983.58000	4.98358	7,272,360	17.48		0.00	0	
Total R2048 Option										6,721,616.40	13,440	5,80
Total For R2048										12,153,151.60	13,510	277,35
R209 On 02/02/2023 Bond Future			12.02307	64.54747	11.31173	68.00373		16.92		7,874,791.34	122	25,76
R209 On 04/05/2023 Bond Future			12.15844	62.66410	11.42087	66.18873		18.29		0.00	0	2,57
R209 On 03/08/2023 Bond Future			12.29133	63.92570	11.52671	67.52137		17.29		0.00	0	
R209 On 02/11/2023 Bond Future			12.43004	62.06576	11.63689	65.73409		16.19		0.00	0	
R209 On 01/02/2024 Bond Future			12.58808	63.26087	11.76477	66.99988		15.11		0.00	0	
Total R209 Future										7,874,791.34	122	28,27
R209 On 02/02/2023 Bond Future	10.78	Call			805.31000	0.80531	177,030	16.15		0.00	0	
R209 On 02/02/2023 Bond Future	10.78	Put			3,567.24000	3.56724	6,395,220	16.15		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Call			821.23000	0.82123	182,070	16.16		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Put			3,529.73000	3.52973	6,346,830	16.16		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Call			837.24000	0.83724	187,160	16.18		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Put			3,492.38000	3.49238	6,298,560	16.18		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Call			2,400.74000	2.40074	1,143,850	18.07		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Put			4,022.07000	4.02207	6,289,810	18.07		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Call			2,423.68000	2.42368	1,157,860	18.08		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Put			3,993.65000	3.99365	6,252,460	18.08		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R209	On	04/05/2023	Bond Future	12.50	Call		6,476.78000	6.47678	4,079,110	20.28	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,410.22000	1.41022	2,537,180	20.28	0.00	0	8,50
R209	On	04/05/2023	Bond Future	10.00	Call		668.02000	0.66802	230,520	17.03	0.00	0	1,00
R209	On	04/05/2023	Bond Future	10.00	Put		8,289.31000	8.28931	11,376,440	17.03	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,177.75000	2.17775	1,009,770	17.92	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,315.79000	4.31579	6,672,440	17.92	0.00	0	6,20
R209	On	04/05/2023	Bond Future	11.09	Call		2,377.90000	2.37790	1,129,940	18.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,050.66000	4.05066	6,327,330	18.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,932.54000	4.93254	3,004,030	17.87	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,000.51000	3.00051	4,667,670	17.87	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,961.12000	4.96112	3,025,620	17.88	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,982.20000	2.98220	4,642,370	17.88	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,989.97000	4.98997	3,047,480	17.89	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,964.22000	2.96422	4,617,400	17.89	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,368.36000	3.36836	1,895,920	16.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,869.68000	4.86968	7,065,570	16.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,391.61000	3.39161	1,911,990	16.02	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,843.26000	4.84326	7,031,970	16.02	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,414.93000	3.41493	1,928,140	16.03	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,816.96000	4.81696	6,998,500	16.03	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,301.31000	5.30131	3,333,120	15.50	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,650.05000	3.65005	5,420,870	15.50	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,328.44000	5.32844	3,353,980	15.52	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,631.54000	3.63154	5,396,090	15.52	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,355.61000	5.35561	3,374,880	15.53	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,613.13000	3.61313	5,371,410	15.53	0.00	0	
Total R209 Option											0.00	0	15,75
Total For R209											7,874,791.34	122	44,02
R210	On	02/02/2023	Bond Future			223.40074	223.40074	223.41560	223.41560		0.00	0	37
R210	On	04/05/2023	Bond Future			224.76200	224.76200	224.77851	224.77851		0.00	0	
R210	On	03/08/2023	Bond Future			229.33742	229.33742	229.35478	229.35478		0.00	0	
R210	On	02/11/2023	Bond Future			230.85811	230.85811	230.87581	230.87581		0.00	0	
R210	On	01/02/2024	Bond Future			235.36349	235.36349	235.38082	235.38082		0.00	0	
Total R210 Future											0.00	0	37
Total For R210											0.00	0	37
R213	On	02/02/2023	Bond Future			11.46147	80.01463	10.71485	83.36583	11.49	0.00	0	39,50
R213	On	04/05/2023	Bond Future			11.61319	78.03480	10.83245	81.45238	13.00	0.00	0	
R213	On	03/08/2023	Bond Future			11.76633	79.60550	10.94893	83.09204	12.12	0.00	0	
R213	On	02/11/2023	Bond Future			11.93400	77.66085	11.07725	81.21786	10.93	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/02/2024	Bond Future			12.13713	79.15739	11.23706	82.78286		10.27	0.00	0	
Total R213 Future												0.00	0	39,55
R213	On	02/02/2023	Bond Future	9.16	Call			20.45000	0.02045	0,700	9.73	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			7,618.06000	7.61806	10,949,510	9.73	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			349.94000	0.34994	39,030	10.18	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			3,686.39000	3.68639	6,726,680	10.18	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			586.52000	0.58652	86,420	10.48	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			2,924.78000	2.92478	5,765,090	10.49	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			614.73000	0.61473	92,930	10.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			2,891.18000	2.89118	5,720,580	10.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			807.23000	0.80723	142,440	10.73	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			2,512.69000	2.51269	5,199,100	10.73	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Put			2,958.63000	2.95863	5,809,730	10.48	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			954.11000	0.95411	185,320	10.88	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			2,281.69000	2.28169	4,864,100	10.88	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			6,678.85000	6.67885	3,822,000	14.17	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			187.26000	0.18726	681,610	14.17	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call			600.52000	0.60052	89,630	10.49	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			2,553.45000	2.55345	1,196,400	12.99	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			2,970.87000	2.97087	5,031,400	12.99	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			2,576.20000	2.57620	1,210,300	13.00	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			2,948.33000	2.94833	5,000,010	13.00	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			2,530.80000	2.53080	1,182,600	12.98	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			2,993.53000	2.99353	5,062,910	12.98	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			2,165.53000	2.16553	3,653,470	12.70	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			5,028.56000	5.02856	3,023,230	12.71	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			2,151.78000	2.15178	3,632,990	12.71	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			5,057.00000	5.05700	3,044,980	12.73	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			2,138.36000	2.13836	3,612,880	12.73	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			5,000.41000	5.00041	3,001,810	12.70	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			3,498.90000	3.49890	1,913,090	11.03	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			3,359.13000	3.35913	5,330,330	11.03	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			3,522.42000	3.52242	1,929,410	11.04	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			3,340.03000	3.34003	5,304,030	11.04	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			3,546.01000	3.54601	1,945,790	11.05	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			3,321.03000	3.32103	5,277,820	11.05	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			2,861.98000	2.86198	4,564,160	10.66	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			4,782.58000	4.78258	2,871,780	10.65	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			2,891.28000	2.89128	4,605,950	10.65	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	01/02/2024	Bond Future	11.71	Call		4,808.13000	4.80813	2,891,070	10.66	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		2,876.60000	2.87660	4,585,010	10.66	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,833.71000	4.83371	2,910,420	10.66	0.00	0	
Total R213 Option											0.00	0	3,25
Total For R213											0.00	0	42,84
R214	On	02/02/2023	Bond Future			12.12940	61.98668	11.42321	65.56287	18.58	4,091,120.88	66	71,03
R214	On	04/05/2023	Bond Future			12.25353	59.90641	11.52262	63.55325	20.20	0.00	0	
R214	On	03/08/2023	Bond Future			12.37687	61.11231	11.62005	64.83268	19.14	0.00	0	
R214	On	02/11/2023	Bond Future			12.50725	59.04782	11.72336	62.84338	18.08	0.00	0	
R214	On	01/02/2024	Bond Future			12.65878	60.18509	11.84542	64.05372	16.91	0.00	0	
Total R214 Future											4,091,120.88	66	71,03
R214	On	02/02/2023	Bond Future	10.30	Call		220.60000	0.22060	30,070	17.09	106,748.50	3,550	
R214	On	02/02/2023	Bond Future	10.30	Put		6,644.68000	6.64468	10,030,340	17.09	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Call		0.00000	0.00000	207,980	17.94	478,354.00	2,300	2,30
R214	On	02/02/2023	Bond Future	10.90	Put		0.00000	0.00000	6,656,840	17.94	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call		1,070.22000	1.07022	270,670	18.11	960,878.50	3,550	
R214	On	02/02/2023	Bond Future	11.09	Put		3,058.75000	3.05875	5,721,430	18.28	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put		1,285.80000	1.28580	2,960,220	19.65	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,210.44000	1.21044	322,770	18.24	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,127.73000	3.12773	5,816,250	18.24	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,231.34000	1.23134	330,780	18.26	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,093.11000	3.09311	5,768,740	18.26	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,252.44000	1.25244	338,930	18.28	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put		3,378.28000	3.37828	6,154,920	18.11	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		1,273.76000	1.27376	347,230	18.30	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		3,024.69000	3.02469	5,674,350	18.30	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Call		0.00000	0.00000	965,510	19.26	2,220,673.00	2,300	2,30
R214	On	02/02/2023	Bond Future	11.60	Put		0.00000	0.00000	3,615,140	19.26	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		3,234.95000	3.23495	1,333,180	19.65	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,959.24000	2.95924	1,483,280	20.00	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,712.12000	3.71212	5,883,000	20.00	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,907.30000	2.90730	1,450,070	19.97	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,766.89000	3.76689	5,956,500	19.97	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,933.14000	2.93314	1,466,550	19.99	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,739.34000	3.73934	5,919,590	19.99	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,988.70000	2.98870	4,609,260	20.11	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,661.95000	5.66195	3,555,290	20.13	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,971.11000	2.97111	4,584,820	20.13	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,601.04000	5.60104	3,508,110	20.10	0.00	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
R214	On	03/08/2023	Bond Future	12.14	Put		3,006.59000	3.00659	4,634,030	20.10	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,631.38000	5.63138	3,531,570	20.11	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,669.12000	3.66912	2,096,410	17.75	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,031.67000	5.03167	7,254,520	17.75	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,693.72000	3.69372	2,113,570	17.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,003.68000	5.00368	7,219,090	17.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,644.60000	3.64460	2,079,320	17.74	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,059.80000	5.05980	7,290,080	17.74	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		4,059.08000	4.05908	5,908,750	17.38	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,533.84000	5.53384	3,508,450	17.39	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		4,038.80000	4.03880	5,882,040	17.39	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,562.05000	5.56205	3,530,240	17.40	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		4,018.88000	4.01888	5,855,700	17.40	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,505.94000	5.50594	3,486,980	17.38	0.00	0	
Total R214 Option											3,766,654.00	11,700	4,600
Total For R214											7,857,774.88	11,766	75,600
Total for Bond											1,683,161,914.38	61,415	1,569,870
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
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	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total 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			816.54800	816.54800	851.20200	851.20200			8,165,480.00	1	83
GOVI On 04/05/2023 GOVI			832.58900	832.58900	867.92900	867.92900			0.00	0	
GOVI On 03/08/2023 GOVI			849.34100	849.34100	885.39400	885.39400			0.00	0	
GOVI On 02/11/2023 GOVI			866.50000	866.50000	903.28100	903.28100			0.00	0	
GOVI On 01/02/2024 GOVI			883.23800	883.23800	920.72800	920.72800			0.00	0	
Total GOVI Future									8,165,480.00	1	83
GOVI On 02/02/2023 GOVI	850.82	Call			3,820.00000	0.38200	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			0.00000	0.00000	342,720,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			3,720.00000	0.37200	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			0.00000	0.00000	342,820,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			3,620.00000	0.36200	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			0.00000	0.00000	342,920,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			150,490.00000	15.04900	0,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	202,910,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Call			150,690.00000	15.06900	0,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			0.00000	0.00000	202,710,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			150,590.00000	15.05900	0,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	202,810,000		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			481,640.00000	48.16400	121,110,000		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			481,840.00000	48.18400	121,310,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/08/2023	GOVI	837.22	Call			481,740.00000	48.17400	121,210,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			174,710.00000	17.47100	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	193,100,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			174,610.00000	17.46100	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	193,200,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			174,810.00000	17.48100	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	193,000,000		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			407,380.00000	40.73800	32,480,000		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			407,280.00000	40.72800	32,380,000		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			407,480.00000	40.74800	32,580,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												8,165,480.00	1	83
Total for GOVI												8,165,480.00	1	83
AL37	On	02/02/2023	Index Future			839.43500	839.43500	855.56100	855.56100			0.00	0	
AL37	On	04/05/2023	Index Future			855.92600	855.92600	872.37400	872.37400			0.00	0	
AL37	On	03/08/2023	Index Future			873.14800	873.14800	889.92900	889.92900			0.00	0	
AL37	On	02/11/2023	Index Future			890.78700	890.78700	907.90700	907.90700			0.00	0	
AL37	On	01/02/2024	Index Future			907.99500	907.99500	925.44300	925.44300			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/02/2023	Index Future			946.86300	946.86300	985.24600	985.24600			0.00	0	
AL7T	On	04/05/2023	Index Future			965.46400	965.46400	1,004.60800	1,004.60800			0.00	0	
AL7T	On	03/08/2023	Index Future			984.89000	984.89000	1,024.82300	1,024.82300			0.00	0	
AL7T	On	02/11/2023	Index Future			1,004.78700	1,004.78700	1,045.52700	1,045.52700			0.00	0	
AL7T	On	01/02/2024	Index Future			1,024.19700	1,024.19700	1,065.72100	1,065.72100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/02/2023	Index Future			828.31700	828.31700	863.39200	863.39200			0.00	0	10
ALBI	On	04/05/2023	Index Future			844.59000	844.59000	880.36000	880.36000			0.00	0	
ALBI	On	03/08/2023	Index Future			861.58400	861.58400	898.07500	898.07500			0.00	0	
ALBI	On	02/11/2023	Index Future			878.98900	878.98900	916.21800	916.21800			0.00	0	
ALBI	On	01/02/2024	Index Future			895.96900	895.96900	933.91400	933.91400			0.00	0	
Total ALBI Future												0.00	0	10
Total For ALBI												0.00	0	10
IGOV	On	02/02/2023	Index Future			314.24900	314.24900	318.72600	318.72600			0.00	0	6

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV	On	04/05/2023			320.49900	320.49900	325.06700	325.06700				0.00	0	
IGOV	On	03/08/2023			327.02300	327.02300	331.68400	331.68400				0.00	0	
IGOV	On	02/11/2023			333.70200	333.70200	338.45900	338.45900				0.00	0	
IGOV	On	01/02/2024			340.22100	340.22100	345.06900	345.06900				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		7.24000	92.76000	7.23500	92.76500				0.00	68	
JIBAR	f	On	18/01/2023		7.33500	92.66500	7.26500	92.73500				0.00	0	
JIBAR	f	On	15/02/2023		7.81000	92.19000	7.63000	92.37000				0.00	0	
JIBAR	f	On	15/03/2023		7.97500	92.02500	7.65500	92.34500				0.00	0	
JIBAR	f	On	19/04/2023		8.07000	91.93000	7.79000	92.21000				0.00	0	
JIBAR	f	On	17/05/2023		8.14500	91.85500	7.82000	92.18000				0.00	0	
JIBAR	f	On	21/06/2023		8.21000	91.79000	7.84000	92.16000				0.00	0	
JIBAR	f	On	20/09/2023		8.25000	91.75000	7.84500	92.15500				0.00	75	
JIBAR	f	On	20/12/2023		8.26000	91.74000	7.84500	92.15500				0.00	272	
JIBAR	f	On	20/03/2024		8.27000	91.73000	7.83000	92.17000				0.00	0	
JIBAR	f	On	19/06/2024		8.25500	91.74500	7.80000	92.20000				0.00	0	
JIBAR	f	On	18/09/2024		8.28000	91.72000	7.78500	92.21500				0.00	0	
Total Jibar Future												0.00	415	41
Total For JIBAR FUTURE												0.00	415	41
Total for Jibar												0.00	415	41
Total for Derivatives :											1,691,327,394.38	61,831	1,571,91	
ABCPI	On	07/12/2023			5.06000	321.11766	5.06000	321.06404				0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF00	On	13/09/2026					0.00000	99.81725				0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF00	On	18/07/2024					0.00000	101.46667				0.00	0	
Total ABF003 SPOT												0.00	0	
Total For ABF003												0.00	0	
ABF00	On	30/06/2026			9.77000	103.82491	9.77000	103.79785				0.00	0	
Total ABF004 SPOT												0.00	0	
Total For ABF004												0.00	0	
ABF00	On	30/06/2031			11.88000	90.61791	11.88000	90.58934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 31/03/2026 Spot Bond					0.00000	100.14254				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF006 On 01/12/2030 Spot Bond					0.00000	100.09792				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	101.61337				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 26/09/2023 Spot Bond					0.00000	102.18199				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	101.18459				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.57347				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.98509				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.55654				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.41306				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.86254				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.01146				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.73244				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.82670				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.99907				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.08451				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.52316				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.74288				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.59919				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	101.21591				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.02482				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.03895				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.47803				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.12100				0.00	0	2,900,000.00
Total ABFN47 SPOT										0.00	0	2,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN47										0.00	0	2,900,000,00
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.12761				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.26583				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	101.18210				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.27298				0.00	0	500,000,00
Total ABFN51 SPOT										0.00	0	500,000,00
Total For ABFN51										0.00	0	500,000,00
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.25723				0.00	0	500,000,00
Total ABFN52 SPOT										0.00	0	500,000,00
Total For ABFN52										0.00	0	500,000,00
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.31268				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.34261				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.35112				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	99.93202				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.33421				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	100.34832				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	100.15916				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.45939				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.56790				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.52807				0.00	0	300,000,00
Total ABGN03 SPOT										0.00	0	300,000,00
Total For ABGN03										0.00	0	300,000,00
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.19744				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.22726				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	99.97473				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.59513				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.66893				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.03000	8.03000	8.03000	157.58767				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	57.09843	100.00000	56.96891				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.76000	3.76000	3.76000	164.65728				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN62 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	212.44594				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	231.81604				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.86000	8.86000	8.86000	101.77509				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.68500	8.68500	8.68500	110.86168				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.93000	104.41047	8.93000	104.38527				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.09500	106.73217	9.09500	106.70596				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.83000	103.44446	7.83000	103.42252				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.26000	100.63193	9.26000	100.60678				0.00	0	15,000,00
Total ABS7 SPOT										0.00	0	15,000,00
Total For ABS7										0.00	0	15,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.98417	100.00000	14.95065				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.71000	322.20497	4.71000	322.15416				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.56000	11.56000	11.56000	103.47568				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.73753				0.00	0	
Total ACL097 SPOT										0.00	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 ACL097										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.69606				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.72756				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.72756				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	188.66663				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	190.61531				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.62586				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.27648				0.00	0	600,000,00
Total AECI02 SPOT										0.00	0	600,000,00
Total For AECI02										0.00	0	600,000,00
AECI04 On 21/11/2023 Spot Bond					0.00000	100.39259				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.04162				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.23498				0.00	0	150,000,00
Total AGL02 SPOT										0.00	0	150,000,00
Total For AGL02										0.00	0	150,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	100.82393				0.00	0	500,000,00
Total AGL03 SPOT										0.00	0	500,000,00
Total For AGL03										0.00	0	500,000,00
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.46361				0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGLG01 SPOT										0.00	0	30,000,00
Total For AGLG01										0.00	0	30,000,00
AGRIA On 28/10/2025 Spot Bond					0.00000	100.49000				0.00	0	12,000,00
Total AGRIA1 SPOT										0.00	0	12,000,00
Total For AGRIA1										0.00	0	12,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.94852				0.00	32,404,200	1,416,202,10
Total AGT01 SPOT										0.00	32,404,200	1,416,202,10
Total For AGT01										0.00	32,404,200	1,416,202,10
AGT02 On 28/11/2024 Spot Bond					0.00000	103.95641				0.00	0	365,700,00
Total AGT02 SPOT										0.00	0	365,700,00
Total For AGT02										0.00	0	365,700,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.15467				0.00	0	600,000,00
Total AGT03 SPOT										0.00	0	600,000,00
Total For AGT03										0.00	0	600,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	105.02614				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.43685				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.96782				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.99370				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.98500	99.14289	8.98500	99.11922				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.03276				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.16284				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2D On 18/07/2026 Spot Bond					0.00000	101.32522				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.89940				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.20638				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.38500	103.16002	9.38500	103.13431				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.36349				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.21776				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.23294				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.60687				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.67745				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.19301				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.21765				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.23280				0.00	0	
Total AHF6C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For AHF6C1									0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.33847			0.00	0	
Total AHF6D1 SPOT									0.00	0	
Total For AHF6D1									0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.32124			0.00	0	
Total AHF7A1 SPOT									0.00	0	
Total For AHF7A1									0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.39257			0.00	0	
Total AHF7A2 SPOT									0.00	0	
Total For AHF7A2									0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.22522			0.00	0	
Total AHF7B1 SPOT									0.00	0	
Total For AHF7B1									0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.21954			0.00	0	
Total AHF7B2 SPOT									0.00	0	
Total For AHF7B2									0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.24036			0.00	0	
Total AHF7C1 SPOT									0.00	0	
Total For AHF7C1									0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.23317			0.00	0	
Total AHF7C2 SPOT									0.00	0	
Total For AHF7C2									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.77173			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.34973			0.00	0	
Total AHF7D2 SPOT									0.00	0	
Total For AHF7D2									0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.25000	102.48128	8.25000	102.45886		44,682,000,000,000.00	5,416,000,000	670,000,000	
Total AIR02 SPOT								14,682,000,000,000.00	5,416,000,000	670,000,000	
Total For AIR02								14,682,000,000,000.00	5,416,000,000	670,000,000	
AIR04 On 29/05/2024 Spot Bond			10.10000	99.03221	10.10000	99.00526		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR05 On 29/05/2030 Spot Bond			12.11500	89.97218	12.11500	89.94295		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 AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.35683				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.37314				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,00	
Total AIRF04 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,00	
Total For AIRF04									10,000,000,000,000.00	50,000,000,000	50,000,000,00	
AIRL01 On 30/04/2028 Spot Bond			6.77000	190.54108	6.77000	190.50042			0.00	0		
Total AIRL01 SPOT									0.00	0		
Total For AIRL01									0.00	0		
APF07 On 25/06/2023 Spot Bond					0.00000	101.60688			0.00	0		
Total APF07 SPOT									0.00	0		
Total For APF07									0.00	0		
APF09 On 24/07/2023 Spot Bond					0.00000	100.89080			0.00	0		
Total APF09 SPOT									0.00	0		
Total For APF09									0.00	0		
APF14 On 22/09/2023 Spot Bond					0.00000	101.87244			0.00	0		
Total APF14 SPOT									0.00	0		
Total For APF14									0.00	0		
APF16 On 07/08/2024 Spot Bond					0.00000	100.64427			0.00	0		
Total APF16 SPOT									0.00	0		
Total For APF16									0.00	0		
APF18 On 22/08/2025 Spot Bond					0.00000	100.23138			0.00	0		
Total APF18 SPOT									0.00	0		
Total For APF18									0.00	0		
ASN02 On 07/12/2033 Spot Bond			5.53000	246.01585	5.53000	245.97170			0.00	0		
Total ASN022 SPOT									0.00	0		
Total For ASN022									0.00	0		
ASN03 On 07/12/2033 Spot Bond			6.14000	213.12290	6.14000	213.08121			0.00	0		
Total ASN037 SPOT									0.00	0		
Total For ASN037									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15 On 31/03/2028 Spot Bond			5.46000	203.73875	5.46000	203.70240				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.53000	114.35630	5.53000	114.33588				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.26107				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.83140				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.52891				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.36005				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.22451				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.21701				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	99.80128				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.59153				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.61341				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	102.43264				0.00	0	
Total ASN310 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.25500	5.25500	5.25500	111.72495				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.65500	5.65500	5.65500	103.27552				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.67379				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.85428				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.51016				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.13210				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.64000	112.88165	5.64000	112.86117				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.63411				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.88197				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.74105				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.58222				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.58222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.02729				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.97562				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.70665				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	102.15539				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.50584				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	99.76098				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	99.76098				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.82964				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.88289				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.58380				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.56142				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41(On 20/12/2024 Spot Bond					0.00000	101.76891				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41(On 05/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42(On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42(On 20/12/2024 Spot Bond					0.00000	104.67572				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	101.45849				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	101.49267				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.99607				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	101.66187				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.98057				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.98722				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.84500	9.84500	9.84500	103.11222				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.02500	11.02500	11.02500	102.67058				0.00	0	
Total ASN470 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.64791				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.73093				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	102.21275				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.94122				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	118.79100				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.81000	10.81000	10.81000	102.43506				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.16374				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.80158				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.80158				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.57352				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.38000	99.66025	10.38000	99.63270				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.56000	99.21002	9.56000	99.18471				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			10.11000	98.13975	10.11000	98.11331				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			10.11000	98.13975	10.11000	98.11331				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN520 On 31/07/2024 Spot Bond			8.68500	103.77086	8.68500	103.74689				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN521 On 31/07/2024 Spot Bond			10.63500	104.42707	10.63500	104.39766				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			10.58500	104.41025	10.58500	104.38100				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN531 On 31/01/2024 Spot Bond			10.08500	104.06576	10.08500	104.03794				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN531 On 31/01/2024 Spot Bond			10.08500	104.06576	10.08500	104.03794				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	101.50998				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	100.70941				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 31/07/2023 Spot Bond			10.72000	103.58387	10.72000	103.55448				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN550 On 31/01/2024 Spot Bond			10.81000	102.06752	10.81000	103.22365				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN55(On 31/01/2024 Spot Bond			10.67000	103.51350	10.67000	103.48426				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	101.88251				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	100.91569				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56(On 04/09/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57(On 13/02/2023 Spot Bond					0.00000	99.74695				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57(On 20/12/2022 Spot Bond					0.00000	101.52000				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58(On 13/02/2023 Spot Bond					0.00000	99.77102				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	95.59174				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2023 Spot Bond			9.67000	103.08068	9.67000	103.05377				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	101.16787				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	101.05376				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.80413				0.00	0	
Total ASN600 SPOT										0.00	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 ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.87935				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.19893				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.76560				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.82763				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.78466				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.73055				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.63935				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.13041				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.56348				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.57180				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.05056				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.44653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.74823				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.88478				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.73416				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	99.81686				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.20606				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.69328				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.17891				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.24015				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.49501				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.56899				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	101.82051				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.88271				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.05038				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	96.96217				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.68609				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.70232				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.79295				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.03319				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.79268				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.67536				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.68573				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.96841				0.00	0	
Total ASN703 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.52118				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.65075				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.25896				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.71123				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	99.69888				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.35958				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	99.82529				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.77118				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.04060				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.70607				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.62351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.64425				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.81534				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.73777				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	102.00151				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.90947				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			9.81384	9.81384	9.81384	107.02657				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	99.69905				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.20500	10.20500	10.20500	103.48757				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.81821				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.73306				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.73402				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN807 On 15/03/2023 Spot Bond					0.00000	99.07798				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN808 On 21/12/2026 Spot Bond					0.00000	101.47557				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN818 On 06/04/2025 Spot Bond					0.00000	101.49861				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	101.42251				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	101.14509				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	101.64537				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	100.71041				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	101.19995				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.40703				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	101.40399				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	101.28886				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	101.14068				0.00	0	
Total ASN832 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.14068				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.81833				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.67662				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.93568				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.92958				0.00	0	170,000,00
Total ASN839 SPOT										0.00	0	170,000,00
Total For ASN839										0.00	0	170,000,00
ASN84: On 21/04/2027 Spot Bond					0.00000	100.92958				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.90680				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	111.62663				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	100.80686				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.80212				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	101.62359				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	101.66523				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	100.04067				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	101.09297				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.73096				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	113.56536				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	105.18131				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	99.90347				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	99.90347				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86 On 09/06/2023 Spot Bond					0.00000	99.91484				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	99.78307				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	99.78307				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86 On 30/09/2027 Spot Bond					0.00000	101.66111				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87 On 21/06/2027 Spot Bond					0.00000	101.54727				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87 On 20/06/2027 Spot Bond					0.00000	101.89321				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88 On 20/06/2027 Spot Bond					0.00000	101.87248				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88 On 02/05/2023 Spot Bond					0.00000	100.69847				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88 On 09/03/2028 Spot Bond					0.00000	99.89941				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88 On 18/04/2029 Spot Bond					0.00000	101.06863				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88 On 29/06/2028 Spot Bond					0.00000	101.64643				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88 On 15/09/2028 Spot Bond					0.00000	99.74278				0.00	0	
Total ASN888 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.26000	108.32911	11.26000	104.34198				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	101.85174				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.68575				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.60277				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.04337				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.04607				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.04337				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.04067				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.04202				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.04405				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.04202				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.04405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	101.85610				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.82433				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	101.56977				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93! On 06/02/2023 Spot Bond					0.00000	101.10049				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	102.41818				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.47279				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93(On 31/01/2030 Spot Bond					0.00000	100.76807				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.24786				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.14869				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	101.08219				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.14149				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN94(On 20/06/2027 Spot Bond					0.00000	100.89065				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95(On 20/06/2027 Spot Bond					0.00000	101.52636				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95(On 31/08/2027 Spot Bond					0.00000	100.04067				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95(On 31/07/2027 Spot Bond					0.00000	100.72298				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95(On 20/12/2027 Spot Bond					0.00000	100.67647				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95(On 20/12/2025 Spot Bond					0.00000	100.59933				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95(On 20/12/2024 Spot Bond					0.00000	100.55972				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96(On 30/09/2027 Spot Bond					0.00000	100.25737				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	99.95896				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.40391				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.27000	99.99193	7.27000	99.97232				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.05944				0.00	0	
Total BAW34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.94566				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.10315				0.00	0	200,000,00
Total BAW37 SPOT										0.00	0	200,000,00
Total For BAW37										0.00	0	200,000,00
BAW38 On 12/07/2027 Spot Bond					0.00000	101.42873				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	100.22349				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.37086				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.01000	12.01000	12.01000	102.62184				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.14649				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.02192				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.23810				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.36368				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.13768				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/12/2023 Spot Bond					0.00000	102.01953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.14025				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	104.29709				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.22227				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	102.10217				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.88601				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.93035				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.88550				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.70595				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.86771				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	101.04220				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	102.02066				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA98 On 30/09/2023 Spot Bond					0.00000	102.01976				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	101.95726				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.24374				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.42835				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.28889				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	102.24410				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	102.22642				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	102.24374				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	102.24410				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	100.21599				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.11500	9.11500	9.11500	96.90214				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.61248				0.00	0	
Total BDX211 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.10983				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.92624				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.98575				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.63310				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.90487				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.50364				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.95888				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.34453				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.76546				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.78014				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.29000	101.71098	8.29000	101.68816				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.22264				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.06276				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.43506				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.47134				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.79005				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.28646				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.78600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.35600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	68.04700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	50.51100				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	101.35414				0.00	0	32,000,00
Total BPPF13 SPOT										0.00	0	32,000,00
Total For BPPF13										0.00	0	32,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.19719				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond					0.00000	100.23372				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2(On 16/07/2023 Spot Bond					0.00000	101.33705				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2(On 12/10/2023 Spot Bond					0.00000	101.23989				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.61239				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3(On 24/08/2024 Spot Bond					0.00000	100.34121				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3(On 10/05/2023 Spot Bond					0.00000	100.52927				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3(On 03/07/2023 Spot Bond					0.00000	100.39880				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3(On 11/01/2024 Spot Bond					0.00000	100.37983				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	101.51433				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2(On 11/02/2025 Spot Bond					0.00000	100.84287				0.00	0	
Total BWZJ25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BWZJ25									0.00	0	
BYA10C On 30/09/2026 Spot Bond					0.00000	100.18014			0.00	0	
Total BYA100 SPOT									0.00	0	
Total For BYA100									0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.17637			0.00	0	
Total BYA101 SPOT									0.00	0	
Total For BYA101									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.54373			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.42221			0.00	0	
Total CBL30 SPOT									0.00	0	
Total For CBL30									0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.18487			0.00	0	1,360,000,00
Total CBL31 SPOT									0.00	0	1,360,000,00
Total For CBL31									0.00	0	1,360,000,00
CCT01 On 23/06/2023 Spot Bond			8.61000	107.76052	8.61000	107.73570			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.91000	103.57302	8.91000	103.54835			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.46000	105.90194	9.46000	105.87490			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.50000	10.50000	10.50000	102.68984			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.86341			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.21062			0.00	0	
Total CGR46 SPOT									0.00	0	
Total For CGR46									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.22065			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.13998				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.19650				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.89322				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.62412	4.77000	102.51200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.38400				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.70495				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.30500	103.69307	9.30500	103.66701				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	107.82656	8.70700	106.60400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.70340				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.48526				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN37: On 20/03/2024 Spot Bond			11.10000	101.56599	11.10000	101.53568				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38: On 20/09/2024 Spot Bond			6.50000	111.73585	6.50000	105.48000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38: On 20/09/2024 Spot Bond					0.00000	104.38500				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.46000	155.81749	6.46000	155.78583				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			8.57000	149.30588	8.57000	149.26729				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49: On 04/09/2024 Spot Bond			8.95000	104.33075	8.95000	104.30552				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	101.29050				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	101.31166				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.96232				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50: On 20/12/2022 Spot Bond					0.00000	101.84781				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51: On 15/03/2025 Spot Bond				100.00000	0.00000	99.75125				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51: On 30/04/2023 Spot Bond				100.00000	0.00000	100.72605				0.00	0	
Total CLN517 SPOT										0.00	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 CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	99.27617				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.83100				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.17271				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	99.91018				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.08561				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.93657				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.85846				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	99.62875				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	99.83100				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.71725				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.07203				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.34000	103.96459	10.34000	103.93611				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.68367				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.85069				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.21096				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	155.42500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	102.24024				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.81000	103.52424	9.81000	103.49730				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.86000	102.28817	9.86000	102.26098				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.95000	101.18267	9.95000	101.15554				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			10.00000	10.00000	10.00000	316.43746				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN556 On 15/11/2023 Spot Bond					0.00000	100.38214				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.37926				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.16172				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	101.31053				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	129.42800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.46442				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.31000	100.33233	10.31000	100.25955				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.81000	101.53358	9.81000	101.50673				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.75410				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.30295				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.54248				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN567 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.44173				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.04000	100.49842	10.04000	100.47122				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.39631				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.44367				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	99.75686				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.84159				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.03924				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.47227				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.48163				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.92267				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	101.04924				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.26727				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.78259				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	105.21870				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.62376				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.69866				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.39281				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.88000	154.63263	4.88000	124.11237				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.46880				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.64317				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.15875				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.28000	9.28000	9.28000	100.06088				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.41222				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 10/12/2024 Spot Bond					0.00000	99.83853				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.62376				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.62376				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.56900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.86500	8.86500	8.86500	102.69554				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.51417				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2024 Spot Bond					0.00000	99.69699				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	103.85832				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	101.09137				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.19453				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.44000	100.87698	9.44000	100.85183				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.85994				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.00047				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	99.95181				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.21310				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	99.28700				0.00	0	114,000,00
Total CLN616 SPOT										0.00	0	114,000,00
Total For CLN616										0.00	0	114,000,00
CLN617 On 20/12/2024 Spot Bond					0.00000	103.17991				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.80615				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.07805				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.74717				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	101.18214				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	98.61900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.86180				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.60000	103.42327	7.60000	103.40196				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.25267				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	99.24126				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.86500	61.99352	12.86500	81.63239				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	100.48303				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.51000	100.45970	10.51000	100.43174				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.25153				0.00	1,100,000,000	550,000,000
Total CLN631 SPOT										0.00	1,100,000,000	550,000,000
Total For CLN631										0.00	1,100,000,000	550,000,000
CLN631 On 21/11/2024 Spot Bond					0.00000	100.43850				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.48634				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.50275				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63f On 19/08/2025 Spot Bond					0.00000	102.56879				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63f On 21/11/2024 Spot Bond					0.00000	100.20622				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63f On 19/08/2025 Spot Bond					0.00000	100.25039				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63f On 19/02/2023 Spot Bond					0.00000	100.33470				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64f On 19/08/2025 Spot Bond					0.00000	100.27313				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64f On 17/10/2023 Spot Bond					0.00000	100.99567				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64f On 21/11/2024 Spot Bond					0.00000	100.20736				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64f On 18/12/2024 Spot Bond					0.00000	101.60057				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64f On 29/01/2024 Spot Bond					0.00000	100.89159				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64f On 18/12/2024 Spot Bond					0.00000	101.60267				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64f On 19/08/2025 Spot Bond					0.00000	100.36698				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64f On 31/05/2026 Spot Bond					0.00000	100.02578				0.00	0	
Total CLN649 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.25039				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.25039				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	101.84100				0.00	0	96,000,00
Total CLN655 SPOT										0.00	0	96,000,00
Total For CLN655										0.00	0	96,000,00
CLN65 On 20/06/2025 Spot Bond					0.00000	101.87270				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.81168				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	102.09057				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.91500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.02900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	125.60200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	149.95400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.22169				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.62173				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.30039				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.55974				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.97770				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.18041				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.27692				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.45647	159.03954	5.45647	129.22435				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.45647	159.03954	5.45647	129.22518				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.28260				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.29774				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.59841				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68(On 28/02/2023 Spot Bond					0.00000	100.09659				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	102.10012				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	99.95423				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.54535				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.57812				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.56306				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.80308				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.80287				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.96791				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	101.54226				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.62933				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.41658				0.00	0	
Total CLN693 SPOT										0.00	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 CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.06593				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	85.56429				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.86155				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.01882				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.40812				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.68375				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.62424				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.30530				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.35542				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.60032				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.98651				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.22798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711: On 11/03/2023 Spot Bond					0.00000	101.59835				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712: On 12/02/2023 Spot Bond					0.00000	100.33655				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713: On 21/06/2025 Spot Bond					0.00000	101.60851				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714: On 21/06/2025 Spot Bond					0.00000	101.60851				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715: On 21/06/2025 Spot Bond					0.00000	101.60851				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	83.03111				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717: On 11/09/2026 Spot Bond					0.00000	101.59997				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	82.03411				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	82.35465				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721: On 01/06/2026 Spot Bond					0.00000	100.08775				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	83.06071				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	101.50822				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.50822				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.50822				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.52869				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.52869				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.52869				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.54419				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.57561				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.20990				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.62909				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.62295				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.30398				0.00	0	
Total CLN736 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN736										0.00	0	
CLN73: On 20/06/2023 Spot Bond					0.00000	102.00856				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73: On 20/12/2023 Spot Bond					0.00000	102.29929				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73: On 20/06/2026 Spot Bond					0.00000	114.92000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74: On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.03063				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74: On 19/08/2025 Spot Bond					0.00000	100.24660				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74: On 31/03/2032 Spot Bond					0.00000	101.76328				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	103.58386				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	97.35600				0.00	0	10,000,00
Total CLN744 SPOT										0.00	0	10,000,00
Total For CLN744										0.00	0	10,000,00
CLN74: On 31/01/2030 Spot Bond					0.00000	101.04554				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74: On 28/02/2024 Spot Bond					0.00000	100.04551				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74: On 21/12/2022 Spot Bond					0.00000	101.62927				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.80873				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.71488				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.33505				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.53940				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.97283				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.59975				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76(On 20/06/2026 Spot Bond					0.00000	101.53728				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76(On 22/04/2026 Spot Bond					0.00000	100.72769				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	100.47872				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76(On 21/07/2027 Spot Bond					0.00000	100.86067				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76(On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.73989				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76(On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.53940				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76(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	
CLN76(On 23/09/2026 Spot Bond					0.00000	101.78577				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76(On 23/09/2026 Spot Bond					0.00000	106.11576				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77(On 31/07/2024 Spot Bond					0.00000	101.82125				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77(On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.37556				0.00	0	
Total CLN771 SPOT										0.00	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 CLN771										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.93741				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	100.18678				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.83393				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			7.63000	7.63000	7.63000	120.08028				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	100.03389				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: 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	
CLN77: On 31/08/2026 Spot Bond					0.00000	100.05280				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.71887				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.72360				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	103.09200				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.74725				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.75766				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.66111				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.46533				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.66111				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	108.50986				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	108.34253				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.81360				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.82500				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.81360				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.77245				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.81360				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.66117				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN797 On 31/01/2025 Spot Bond					0.00000	100.81360				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.81375				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.81803				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.81803				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.04127				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	88.30440				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.72644				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	101.09431				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.82288				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.04209				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.75671				0.00	0	
Total CLN808 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.51652				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			9.11500	96.92586	9.11500	96.90214				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	101.52664				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.05527				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 31/01/2025 Spot Bond					0.00000	100.81360				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.81382				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.82288				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.71888				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.81360				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.81382				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.66118				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.81382				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.81382				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.81348				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.81382				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	89.27018				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.81360				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	105.15120				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.01719				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.81348				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.41500	9.41500	9.41500	102.12463				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN834 On 31/08/2025 Spot Bond					0.00000	100.04053				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	100.04067				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	100.04067				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.04057				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.66117				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.60907				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	101.57472				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	97.29200				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	96.61900				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	97.80700				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	99.95247				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.48397				0.00	0	
Total CLN845 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.50208				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	101.66118				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.66117				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.66082				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.87530				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.98700				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.62359				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.71072				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.84138				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.88285				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.89522				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	101.13959				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	85.08161				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.81382				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	101.72731				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.60285				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	99.90312				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	114.74921				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	105.71100				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	108.58700				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.91279				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.92177				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.70009				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87(On 31/07/2027 Spot Bond					0.00000	100.70943				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	100.70470				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	84.41975				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87(On 31/08/2025 Spot Bond					0.00000	100.04053				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87(On 20/06/2027 Spot Bond					0.00000	101.65471				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87(On 29/10/2025 Spot Bond					0.00000	101.03845				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87(On 29/10/2025 Spot Bond					0.00000	101.03845				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87(On 24/04/2023 Spot Bond					0.00000	100.76766				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87(On 31/01/2030 Spot Bond					0.00000	100.69805				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87(On 02/04/2026 Spot Bond					0.00000	101.41222				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88(On 02/04/2026 Spot Bond					0.00000	101.40364				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88(On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	86.04193				0.00	0	
Total CLN881 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN881										0.00	0	
CLN88: On 31/01/2030 Spot Bond					0.00000	100.69521				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.80573				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.59636				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.59636				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	83.41723				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	83.56646				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN88: On 15/09/2027 Spot Bond			5.70000	5.70000	5.70000	122.63852				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN88: 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	
CLN89: On 20/12/2027 Spot Bond					0.00000	101.73270				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN89: On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN89: On 20/12/2027 Spot Bond					0.00000	101.61291				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN89: On 31/07/2025 Spot Bond					0.00000	100.81382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.49392				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.04053				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.50864				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.27150				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	65.68327				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	65.19090				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.50000	11.50000	11.50000	107.78933				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.26400				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			10.89500	10.89500	10.89500	103.50443				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	99.72017				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN905 On 20/12/2029 Spot Bond					0.00000	100.85638				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.79528				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.79290				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	100.98500				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond					0.00000	101.89500				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.92000	101.12779	9.92000	101.10160				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.10000	106.23154	11.10000	106.20019				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.01000	98.79364	11.01000	98.76471				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.38500	101.47616	9.38500	101.45084				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.87000	91.69027	12.87000	91.65886				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.46000	92.03124	11.46000	92.00306				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.23043				0.00	0	
Total DSY02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.21000	10.21000	10.21000	100.82973				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.08078				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.39632				0.00	0	200,000,00
Total DSY05 SPOT										0.00	0	200,000,00
Total For DSY05										0.00	0	200,000,00
DSY06 On 21/05/2027 Spot Bond					0.00000	100.78493				0.00	0	30,000,00
Total DSY06 SPOT										0.00	0	30,000,00
Total For DSY06										0.00	0	30,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	100.21000				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.40995				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.37059				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	99.80824				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	99.80425				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.90000	103.14702	7.90000	103.12510				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	85.54687	100.00000	85.35635				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	85.54687	100.00000	85.35635				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24 On 18/02/2024 Spot Bond			9.47000	103.11382	9.47000	103.08791				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.86887	9.69000	102.84243				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.86887	9.69000	102.84243				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.41000	99.90773	10.41000	99.88018				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.51500	96.83402	11.51500	96.80455				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	102.98907	10.10000	102.96149				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.98907	10.10000	102.96149				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	99.99146				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.41306				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	99.14426				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.44552				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	99.74977				0.00	0	4,110,000.00
Total DVFB24 SPOT										0.00	0	4,110,000.00
Total For DVFB24										0.00	0	4,110,000.00
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.96186				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.31744				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 DVFB26 SPOT										0.00	0	27,000,000.00
Total For DVFB26										0.00	0	27,000,000.00
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.64797				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.25533				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.67531				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.05225				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.61459				0.00	0	30,000.00
Total DVFB31 SPOT										0.00	0	30,000.00
Total For DVFB31										0.00	0	30,000.00
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.39421				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	99.73383				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.86000	103.53789	8.86000	103.51310				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.79000	115.34484	5.79000	115.32316				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.53000	101.88155	5.53000	101.86336				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	149.07913	2.25000	149.06554				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL28 On 02/05/2028 Spot Bond			4.85000	154.21033	4.85000	154.18524				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.81500	139.22011	4.81500	139.19758				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.82000	135.44497	4.82000	135.42333				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.61000	117.12429	5.61000	117.10294				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.50000	104.48678	5.50000	104.46820				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	149.07913	2.25000	149.06554				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	168.02080				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	165.29720				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	154.71818				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	128.53828				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	127.64456				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	124.42812				0.00	0	
Total ELN009 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	115.67210				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	111.36785				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	113.14311				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	93.67927				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	100.41477				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	100.45801				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	103.29359				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	104.00488				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	101.57518				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.52000	100.26778	10.52000	100.23938				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.51500	12.51500	12.51500	92.71997				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.56500	12.56500	12.56500	96.55901				0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.61000	10.61000	10.61000	104.16208				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.61000	10.61000	10.61000	104.01795				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.54000	12.54000	12.54000	100.26589				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.74500	11.74500	11.74500	101.94968				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.04000	15.04000	15.04000	95.59829				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.28973				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.95394				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.81074				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.07261				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.17619				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	99.95193				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF024 On 14/03/2025 Spot Bond					0.00000	99.78726				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	99.83554				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.44879				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	99.79821				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	100.42183				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.42954				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.26631				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.69070				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.70725				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	101.49865				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	101.18315				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.52705				0.00	0	
Total EQT010 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For EQT010									0.00	0	
EQT01 On 11/11/2023 Spot Bond					0.00000	100.38542			0.00	0	
Total EQT011 SPOT									0.00	0	
Total For EQT011									0.00	0	
EQT01 On 11/11/2025 Spot Bond					0.00000	100.41015			0.00	0	
Total EQT012 SPOT									0.00	0	
Total For EQT012									0.00	0	
EQT01 On 11/11/2027 Spot Bond					0.00000	100.41859			0.00	0	
Total EQT013 SPOT									0.00	0	
Total For EQT013									0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.31478			0.00	0	
Total ERS3B8 SPOT									0.00	0	
Total For ERS3B8									0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.32953			0.00	0	
Total ERS3B9 SPOT									0.00	0	
Total For ERS3B9									0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.32207			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.33683			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.32235			0.00	0	
Total ERS28 SPOT									0.00	0	
Total For ERS28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.34849			0.00	0	
Total ERS29 SPOT									0.00	0	
Total For ERS29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.31980			0.00	0	
Total ERS30 SPOT									0.00	0	
Total For ERS30									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.55000	103.92515	7.55000	103.90389		5,285,000,000,000.00	700,000,000	1,218,000,000	
Total ES23 SPOT								5,285,000,000,000.00	700,000,000	1,218,000,000	
Total For ES23								5,285,000,000,000.00	700,000,000	1,218,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.58108	10.00000	103.55310		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	Op Interest
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.53000	96.69198	9.53000	96.66725				205,848,000,000.00	21,600,000	5,496,087,200
Total ES26 SPOT										205,848,000,000.00	21,600,000	5,496,087,200
Total For ES26										205,848,000,000.00	21,600,000	5,496,087,200
ES26/R On 02/04/2026 Spot Bond			7.85000	101.38448	7.85000	101.36303				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.86000	70.87402	12.16500	74.04432				36,008,000,000.00	2,800,000	821,400,000
Total ES33 SPOT										36,008,000,000.00	2,800,000	821,400,000
Total For ES33										36,008,000,000.00	2,800,000	821,400,000
ES33/R On 15/09/2033 Spot Bond			7.50000	101.68180	7.50000	101.66112				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			13.09000	68.89424	12.40000	72.53623				26,180,000,000.00	2,000,000	4,012,556,400
Total ES42 SPOT										26,180,000,000.00	2,000,000	4,012,556,400
Total For ES42										26,180,000,000.00	2,000,000	4,012,556,400
ES42/R On 25/04/2042 Spot Bond			8.50000	100.96513	8.50000	100.94204				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.53000	11.53000	11.53000	97.86075				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.14500	14.14500	14.14500	92.12850				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.85363				0.00	1,210,000,000	400,000,000
Total EXX05 SPOT										0.00	1,210,000,000	400,000,000
Total For EXX05										0.00	1,210,000,000	400,000,000
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.35724				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.70725				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.89713				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.20988				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.69732				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.27177				0.00	0	10,000,00
Total FIFG02 SPOT										0.00	0	10,000,00
Total For FIFG02										0.00	0	10,000,00
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.18893				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.20311				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.20666				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	99.93574				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.97845				0.00	0	3,430,000,00
Total FRB24 SPOT										0.00	0	3,430,000,00
Total For FRB24										0.00	0	3,430,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.68700				0.00	0	800,000,00
Total FRB25 SPOT										0.00	0	800,000,00
Total For FRB25										0.00	0	800,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.09048				0.00	0	150,000,00
Total FRB26 SPOT										0.00	0	150,000,00

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 FRB26										0.00	0	150,000,00
FRB27 On 03/06/2026 Spot Bond			9.19000	103.01239	9.19000	102.98697				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	102.91624				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.53631				0.00	0	6,900,000,00
Total FRB29 SPOT										0.00	0	6,900,000,00
Total For FRB29										0.00	0	6,900,000,00
FRB30 On 19/04/2026 Spot Bond			9.11000	98.34040	9.11000	98.31634				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.87581				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.54631				0.00	0	640,000,00
Total FRB32 SPOT										0.00	0	640,000,00
Total For FRB32										0.00	0	640,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	101.57403				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			820,000,000,000,000.00	28,200,000,000	280,880,000,00	
Total FRB34 SPOT									820,000,000,000,000.00	28,200,000,000	280,880,000,00	
Total For FRB34									820,000,000,000,000.00	28,200,000,000	280,880,000,00	
FRBI23 On 07/12/2023 Spot Bond			4.68000	322.29841	4.68000	322.24786				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.78500	3.78500	3.78500	164.57227				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.51000	213.30398	4.51000	213.27137				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.20000	5.20000	5.20000	112.08008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.49500	5.49500	5.49500	225.46038				0.00	0	12,000,00
Total FRBI33 SPOT										0.00	0	12,000,00
Total For FRBI33										0.00	0	12,000,00
FRBI46 On 31/03/2046 Spot Bond			5.62500	96.14676	5.62500	96.12917				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.58000	97.70948	5.58000	97.69190				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 28/10/2024 Spot Bond			8.82064	8.82064	8.82064	85.07382				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ01 On 10/12/2024 Spot Bond			8.81149	8.81149	8.81149	84.24521				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.06000	5.06000	5.06000	160.30885				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.37627				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.21112				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.79135				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			10.03400	10.03400	10.03400	103.20322				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.74831				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.46000	6.46000	6.46000	122.99925				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.57129				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.58732				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.29000	6.29000	6.29000	120.77882				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.57605				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.37980				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.38548				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	102.20770				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.47654				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.87847				0.00	0	
Total FRC302 SPOT										0.00	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 FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.04356				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.05093				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.21139				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.88841				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.55109				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.72327				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.85196				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.92576				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.80119				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.73597				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.70667				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.85168				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.97555				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.73757				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.34360				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.88066				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.51944				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.30874				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	101.68116				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.19263				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.46232				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	102.11729				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34: On 21/12/2027 Spot Bond					0.00000	101.58817				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.95934				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.51893				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.01593				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.80729				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.78808				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.03409				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.95105				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.94796				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.85516				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.82603				0.00	0	
Total FRC356 SPOT										0.00	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 FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.83259				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.85419				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.74935				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	101.45358				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.60555				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.45929				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.74483				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	93.64533				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.04030				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.35492				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.51909				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.94085				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.93751				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	94.02949				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.03367				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.57528				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.41110				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.59659				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.94061				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.75837				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.32994				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.32994				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.30811				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC387 On 16/02/2025 Spot Bond					0.00000	100.30811				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	100.24601				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	100.81386				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	100.96750				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	101.43757				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.50440				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.76205				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.81383				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.95524				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			14.38000	14.38000	14.38000	99.62313				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.01381				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.08665				0.00	0	
Total FRC399 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	101.16044				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.84000	10.84000	10.84000	102.83362				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	102.30773				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	100.35268				0.00	0	10,000,00
Total FRC403 SPOT										0.00	0	10,000,00
Total For FRC403										0.00	0	10,000,00
FRC40 On 19/05/2026 Spot Bond			13.08000	13.08000	13.08000	100.23112				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.83500	10.83500	10.83500	105.02816				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40 On 06/07/2027 Spot Bond					0.00000	101.59985				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40 On 13/10/2026 Spot Bond					0.00000	101.29543				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40 On 23/09/2025 Spot Bond					0.00000	102.11998				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40 On 23/09/2025 Spot Bond			11.27000	11.27000	11.27000	101.93045				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41 On 30/04/2027 Spot Bond					0.00000	100.81386				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	100.87962				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.05300				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.91443				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.20190				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.04780				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	102.75489				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.87953				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.05247				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.90711				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.81386				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.98700				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.02454				0.00	2,500,000,000	2,500,000,000
Total FRC422 SPOT										0.00	2,500,000,000	2,500,000,000
Total For FRC422										0.00	2,500,000,000	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42: On 27/09/2028 Spot Bond					0.00000	102.02454				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.04376				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.81377				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.66873				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.75853				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	101.80109				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.81393				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.87622				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.04078				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.81380				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.04078				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.04754				0.00	0	
Total FRC434 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.21135				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.79990				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			9.72500	9.72500	9.72500	104.81998				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.61279				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.60534				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/07/2025 Spot Bond					0.00000	100.88469				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.04213				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.04213				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.18155				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	101.08497				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	100.80674				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.04078				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.15000	108.02089	5.15000	108.00244				0.00	0	14,000,00
Total FRI33 SPOT										0.00	0	14,000,00
Total For FRI33										0.00	0	14,000,00
FRI38 On 31/01/2038 Spot Bond			5.38000	116.40466	5.38000	116.38432				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.16434				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.73631				0.00	0	1,480,000,00
Total FRJ24 SPOT										0.00	0	1,480,000,00
Total For FRJ24										0.00	0	1,480,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.71239				0.00	0	10,077,200,00
Total FRJ25 SPOT										0.00	0	10,077,200,00
Total For FRJ25										0.00	0	10,077,200,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.53812				0.00	0	280,000,00
Total FRJ26 SPOT										0.00	0	280,000,00
Total For FRJ26										0.00	0	280,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.98503				0.00	0	920,000,00
Total FRJ27 SPOT										0.00	0	920,000,00
Total For FRJ27										0.00	0	920,000,00
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.43163				0.00	10,000,000,000	5,000,000,00
Total FRJ27S SPOT										0.00	10,000,000,000	5,000,000,00
Total For FRJ27S										0.00	10,000,000,000	5,000,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.39403				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.99827				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.86632				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.47645				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.91800	4.91800	4.91800	103.07797				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.35000	5.35000	5.35000	116.79928				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.54716				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.49000	114.89827	5.49000	114.87788				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.51000	225.20321	5.51000	225.16294				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.63000	113.01477	5.63000	112.99428				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.51000	5.51000	5.51000	225.16294				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.96000	160.66447	4.96000	160.63819				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	114.75307	3.70500	114.73815				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.43000	115.71702	5.43000	115.69666				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.63000	222.84059	5.63000	222.80002				0.00	0	
Total FRS120 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS120										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.68000	221.86485	5.68000	221.82417				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12: On 31/01/2025 Spot Bond			4.14000	163.39422	4.14000	163.37106				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.71000	221.28187	5.71000	221.24110				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12: On 31/01/2038 Spot Bond			5.63000	113.01477	5.63000	112.99428				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12: On 31/03/2028 Spot Bond			4.95000	208.81103	4.95000	208.77664				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12: On 31/01/2038 Spot Bond			6.38000	103.53577	6.38000	103.51497				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12: On 31/03/2028 Spot Bond			5.16000	206.70507	5.16000	206.66986				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13: On 31/03/2028 Spot Bond			5.22000	206.10784	5.22000	206.07242				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13: On 07/12/2033 Spot Bond			6.22000	211.64482	6.22000	211.60299				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13: On 31/01/2038 Spot Bond			6.33000	104.13699	6.33000	104.11620				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	112.99428				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.61000	113.28154	5.61000	113.26108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.03000	208.00587	5.03000	207.97116				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.99000	215.92765	5.99000	215.88626				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.16000	206.70507	5.16000	206.66986				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.16000	206.70507	5.16000	206.66986				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.56100	212.77755	4.56100	212.74474				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.91000	160.82927	4.91000	160.80318				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.51000	203.24914	5.51000	203.21261				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.55000	202.85842	5.55000	202.82174				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.88000	160.92826	4.88000	160.90228				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.02500	208.05609	5.02500	208.02140				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.56000	5.56000	5.56000	202.72415				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17: On 16/10/2024 Spot Bond					0.00000	101.08431				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	101.69954				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	101.63940				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	177.91710				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	132.79936				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	188.24449				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	253.26204				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.49519				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.55210				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	100.38217				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond					0.00000	100.17377				0.00	0	
Total FRS201 SPOT										0.00	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 FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.11946				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.27419				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 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	
FRS218 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	
FRS219 On 20/12/2024 Spot Bond					0.00000	101.43689				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 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	
FRS221 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	
FRS223 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	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.58817				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.39422				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
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	126.48954				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	107.04531				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	105.48995				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	70.85929				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24: On 09/12/2023 Spot Bond					0.00000	99.86524				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	114.33464				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.44787				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	99.92435				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.06679				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond					0.00000	113.75050				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	102.15071				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	100.04660				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26: On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26: On 31/03/2032 Spot Bond					0.00000	101.64705				0.00	0	
Total FRS266 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	115.74575				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	101.65611				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	101.64885				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	101.96136				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27: On 21/09/2024 Spot Bond					0.00000	102.05524				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	101.70239				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	101.72261				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28: On 28/02/2031 Spot Bond			10.41500	10.41500	10.41500	97.56860				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28: On 28/02/2031 Spot Bond			10.41500	10.41500	10.41500	97.56860				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28: On 25/10/2026 Spot Bond					0.00000	100.83943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.45835				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.65400	11.65400	11.65400	92.52063				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.37535				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	92.58480				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	97.52092				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	102.60121				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	105.18081				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 16/05/2027 Spot Bond					0.00000	100.33905				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	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	101.33906				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	100.81386				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 On 31/07/2023 Spot Bond					0.00000	99.93398				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	110.44389				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31 On 21/09/2023 Spot Bond			9.61000	9.61000	9.61000	102.89528				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS31 On 21/09/2023 Spot Bond					0.00000	101.74184				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	105.11760				0.00	0	
Total FRS312 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS312										0.00	0	
FRS31: On 27/04/2024 Spot Bond					0.00000	100.70038				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.32000	4.32000	4.32000	323.37550				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.70000	325.37402	3.70000	325.33153				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.06000	4.06000	4.06000	324.19360				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.60023				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.33000	106.51390	5.33000	106.49543				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.00000	65.81323	5.00000	110.50881				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.03000	4.03000	4.03000	163.74208				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.31000	4.31000	4.31000	162.79972				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.12000	5.12000	5.12000	320.87770				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.52000	7.52000	7.52000	102.08722				0.00	0	400,000,00
Total FRX23 SPOT										0.00	0	400,000,00
Total For FRX23										0.00	0	400,000,00
FRX24 On 10/12/2024 Spot Bond			8.65000	103.68637	8.65000	103.66239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.83000	105.62672	8.83000	105.60192				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.06500	103.07640	9.06500	103.05130				0.00	0	2,822,00
Total FRX26 SPOT										0.00	0	2,822,00
Total For FRX26										0.00	0	2,822,00
FRX27 On 07/03/2027 Spot Bond			9.12000	106.20725	9.12000	106.18109				0.00	0	1,328,746,60
Total FRX27 SPOT										0.00	0	1,328,746,60
Total For FRX27										0.00	0	1,328,746,60
FRX28 On 26/07/2028 Spot Bond			9.89000	104.60912	9.89000	104.58169				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.40000	100.14169	10.40000	100.11411				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.50500	97.29380	10.50500	97.26673				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.64000	101.20628	10.64000	101.17746				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.77500	71.56602	11.77500	71.54354				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.34112				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.19642				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.18688				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	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
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.19334				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.19523				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.87011				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.88884				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	102.00244				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.53878				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.23543				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.24400				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.30275				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.80000	114.86246	4.80000	114.84409				0.00	0	10,000,00
Total GRL35 SPOT										0.00	0	10,000,00
Total For GRL35										0.00	0	10,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	101.06899				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.42900	102.77701	8.42900	102.75370				0.00	0	
Total GRT17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.56085				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.62000	104.37132	7.62000	104.34988				0.00	0	600,000,00
Total GRT21 SPOT										0.00	0	600,000,00
Total For GRT21										0.00	0	600,000,00
GRT23 On 16/10/2024 Spot Bond					0.00000	101.78666				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.00851				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.69768				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.33806				0.00	0	26,000,00
Total GRT26G SPOT										0.00	0	26,000,00
Total For GRT26G										0.00	0	26,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	101.42521				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.88282				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.38860				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.16293				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.02878				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.35295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.81972				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.50430				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.40598				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.67933				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.43735				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.69823				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.14505				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.34799				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.16856				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	99.84455				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	99.80305				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GS000 On 08/11/2023 Spot Bond					0.00000	100.43486				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.16688				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.38630				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.24000	9.24000	9.24000	101.73259				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T16 On 20/01/2023 Spot Bond					0.00000	100.54027				0.00	0	
Total H12T16 SPOT										0.00	0	
Total For H12T16										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.66117				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	101.20415				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	101.25529				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.66207				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.53957				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	100.13095				0.00	0	
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.49634				0.00	0	
Total HILB08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.52677				0.00	0	23,000,00
Total HILB09 SPOT										0.00	0	23,000,00
Total For HILB09										0.00	0	23,000,00
HILB11 On 15/03/2024 Spot Bond					0.00000	99.88401				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	99.82578				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.95284				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.46138				0.00	0	365,000,00
Total HILB15 SPOT										0.00	0	365,000,00
Total For HILB15										0.00	0	365,000,00
HILB16 On 09/11/2027 Spot Bond					0.00000	100.47270				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.40951				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.39157				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.47241				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.98000	321.36570	4.98000	321.31272				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.11000	5.11000	5.11000	322.05033				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.74500	100.82143	10.74500	100.79275				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 Intert
Total HWAY30 SPOT									0.00	0	27,000,000.00
Total For HWAY30									0.00	0	27,000,000.00
HWAY3 On 28/02/2033 Spot Bond			5.30000	76.74769	5.30000	109.25033			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.00000	86.16616	12.00000	86.13887			0.00	0	4,305,706.80
Total HWAY34 SPOT									0.00	0	4,305,706.80
Total For HWAY34									0.00	0	4,305,706.80
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.27137	100.00000	12.24435			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.10000	84.96237	12.10000	84.93524			0.00	0	4,590,000.00
Total HWAY35 SPOT									0.00	0	4,590,000.00
Total For HWAY35									0.00	0	4,590,000.00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.26740	100.00000	12.24039			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.46000	165.70218	3.46000	165.68168		415,584,748,540,000.00	120,111,199,000	666,281,187,40	
Total I2025 SPOT								15,584,748,540,000.00	120,111,199,000	666,281,187,40	
Total For I2025								15,584,748,540,000.00	120,111,199,000	666,281,187,40	
I2029 On 31/03/2029 Spot Bond			4.47000	116.93401	4.33000	117.87038		860,575,948,692,000.00	192,522,583,600	150,859,944,30	
Total I2029 SPOT								10,575,948,692,000.00	192,522,583,600	150,859,944,30	
Total For I2029								10,575,948,692,000.00	192,522,583,600	150,859,944,30	
I2033 On 28/02/2033 Spot Bond			4.85000	110.94473	4.65000	112.92603		100,243,577,615,000.00	226,854,345,900	378,453,754,00	
Total I2033 SPOT								10,243,577,615,000.00	226,854,345,900	378,453,754,00	
Total For I2033								10,243,577,615,000.00	226,854,345,900	378,453,754,00	
I2038 On 31/01/2038 Spot Bond			4.87000	123.70525	4.73000	125.78419		604,387,136,963,000.00	124,104,134,900	360,801,935,60	
Total I2038 SPOT								14,387,136,963,000.00	124,104,134,900	360,801,935,60	
Total For I2038								14,387,136,963,000.00	124,104,134,900	360,801,935,60	
I2046 On 31/03/2046 Spot Bond			4.85000	108.47828	4.72500	110.63879		837,150,032,870,000.00	172,608,254,200	479,728,713,80	
Total I2046 SPOT								17,150,032,870,000.00	172,608,254,200	479,728,713,80	
Total For I2046								17,150,032,870,000.00	172,608,254,200	479,728,713,80	
I2050 On 31/12/2050 Spot Bond			4.94000	108.86368	4.73000	112.88880		157,055,833,778,000.00	234,221,828,700	416,519,018,00	
Total I2050 SPOT								17,055,833,778,000.00	234,221,828,700	416,519,018,00	
Total For I2050								17,055,833,778,000.00	234,221,828,700	416,519,018,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBG01 On 07/02/2025 Spot Bond					0.00000	100.36901				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.12416				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.78000	321.98705	4.78000	321.93568				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.41523				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.45780				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.36795				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.05023				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.18742				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.26664				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.73117				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.66943				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.18860				0.00	0	
Total IBL141 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.57188				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.41214				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.21862				0.00	0	6,000,000,00
Total IBL148 SPOT										0.00	0	6,000,000,00
Total For IBL148										0.00	0	6,000,000,00
IBL149 On 25/08/2025 Spot Bond					0.00000	100.22394				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.18388				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.81834				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.71617				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.48240				0.00	0	3,000,000,00
Total IBL160 SPOT										0.00	0	3,000,000,00
Total For IBL160										0.00	0	3,000,000,00
IBL161 On 15/02/2023 Spot Bond					0.00000	100.95148				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.03629				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.06161				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.46210				0.00	0	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL167 SPOT										0.00	0	400,000,00
Total For IBL167										0.00	0	400,000,00
IBL168 On 18/05/2026 Spot Bond					0.00000	100.11344				0.00	0	1,325,000,00
Total IBL168 SPOT										0.00	0	1,325,000,00
Total For IBL168										0.00	0	1,325,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.90998				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.58904				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.22724				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.41984				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.78214				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.48114				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.13744				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.51751				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.45152				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.90229				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL201 On 02/12/2026 Spot Bond					0.00000	99.55400				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.89803				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.90126				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	99.91213				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.90450				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.64512				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.70477				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.26334				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.72500	6.72500	6.72500	100.12360				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.72500	6.72500	6.72500	100.12267				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.72500	6.72500	6.72500	100.13006				0.00	0	
Total IBL213 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.72500	6.72500	6.72500	100.11774				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.46467				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.60279				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.47126				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.61000	9.61000	9.61000	100.68816				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.31567				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.70512				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			8.17000	8.17000	8.17000	100.22006				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.49510				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.41425				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.23064				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.49350				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.80064				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	99.90293				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	99.80988				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	99.80440				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.55734				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.07000	9.07000	9.07000	103.73308				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.46852				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.51424				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.53427				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.66330				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL237 On 08/07/2024 Spot Bond					0.00000	101.23607				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.98110				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.03935				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.80570				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.70319				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.73472				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.53319				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.01000	10.01000	10.01000	99.77000				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.32460				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.45812				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.12000	104.01533	8.12000	102.50446				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.07629				0.00	0	
Total IBL249 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.51157				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.16113				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.98000	104.48486	8.98000	104.45993				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.98825				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.65000	100.13432	9.65000	100.10826				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.11500	101.49511	11.11500	101.49868				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.21000	101.92646	10.21000	101.89858				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.60010				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.89437				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.49629				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.50428				0.00	0	13,500,000.00
Total IDCG17 SPOT										0.00	0	13,500,000.00
Total For IDCG17										0.00	0	13,500,000.00
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.44355				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.48521				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.09183				0.00	0	130,000,00
Total IDCG22 SPOT										0.00	0	130,000,00
Total For IDCG22										0.00	0	130,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.38542				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	101.63215				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.96000	99.47396	8.96000	99.45014				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.27272				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.13694				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.25607				0.00	0	400,000,00
Total INLV06 SPOT										0.00	0	400,000,00
Total For INLV06										0.00	0	400,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	100.99947				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.25201				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.70310				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV10 On 06/03/2027 Spot Bond					0.00000	99.97000				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.58967				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.62586				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.52917				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.52924				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.01654				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.48197				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.48871				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.77955				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.44081				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.38144				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.71480				0.00	0	
Total IPF33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF33										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	100.21178				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.14622				0.00	0	30,000,00
Total IPFG01 SPOT										0.00	0	30,000,00
Total For IPFG01										0.00	0	30,000,00
IV019 On 31/03/2028 Spot Bond			5.82000	200.24355	5.82000	200.20590				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.76632				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.72000	201.20747	5.72000	201.17018				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.25532				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.13696				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.18837				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.72406				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.21885				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.66800				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.27450				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.40762				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.85000	103.36654	7.85000	103.34438				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.18695				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.35000	102.42586	7.35000	102.40577				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.80727				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.90000	101.66423	7.90000	101.64247				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.81144				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC202 On 31/08/2023 Spot Bond			7.84000	101.64832	7.84000	101.62672				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.45105				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.95347				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.46810				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			8.20000	8.20000	8.20000	101.61929				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.90000	8.90000	8.90000	100.98167				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.78770				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.75813				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.82000	6.82000	6.82000	101.08351				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.57000	100.77506	8.57000	100.75183				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.90000	101.14593	5.90000	101.16584				0.00	0	
Total IVC217 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.48901				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	103.19013				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.78226				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.20782				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	101.47059				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.09238				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.58000	9.58000	9.58000	100.41622				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.29876				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.55500	8.55500	8.55500	101.56988				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	101.06572				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.16760				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVZ120 On 02/12/2022 Spot Bond			7.55000	7.55000	7.55000	7.55000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ120 SPOT										0.00	0	
Total For IVZ120										0.00	0	
IVZ122 On 01/12/2022 Spot Bond			7.55000	7.55000	7.55000	7.55000				0.00	0	
Total IVZ122 SPOT										0.00	0	
Total For IVZ122										0.00	0	
IVZ123 On 19/01/2023 Spot Bond			7.65000	7.65000	7.65000	98.96292				0.00	0	
Total IVZ123 SPOT										0.00	0	
Total For IVZ123										0.00	0	
IVZ124 On 08/12/2022 Spot Bond			7.55000	7.55000	7.55000	99.83479				0.00	0	
Total IVZ124 SPOT										0.00	0	
Total For IVZ124										0.00	0	
IVZ125 On 15/12/2022 Spot Bond			7.55000	7.55000	7.55000	99.69069				0.00	0	
Total IVZ125 SPOT										0.00	0	
Total For IVZ125										0.00	0	
IVZ127 On 31/01/2023 Spot Bond			7.65000	7.65000	7.65000	98.71722				0.00	0	
Total IVZ127 SPOT										0.00	0	
Total For IVZ127										0.00	0	
IVZ129 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00		35,000,000,000	35,000,000,000	
Total IVZ129 SPOT								10,000,000,000,000.00		35,000,000,000	35,000,000,000	
Total For IVZ129								10,000,000,000,000.00		35,000,000,000	35,000,000,000	
IVZ130 On 07/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ130 SPOT										0.00	0	
Total For IVZ130										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	101.86252				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.18074				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP015 On 01/11/2024 Spot Bond					0.00000	100.86511				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.02055				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.25571				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.77082				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.76125				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.76985				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.26219				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.00010				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.11047				0.00	0	200,000,00
Total KAP024 SPOT										0.00	0	200,000,00
Total For KAP024										0.00	0	200,000,00
KAP025 On 12/04/2027 Spot Bond					0.00000	101.14435				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	101.43137				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	101.47035				0.00	0	
Total KAP027 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP027										0.00	0	
KAP02 On 18/11/2025 Spot Bond					0.00000	100.25251				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02 On 18/11/2027 Spot Bond					0.00000	100.25848				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.71000	115.82327	9.71000	115.79294				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.39579				0.00	300,000,000	150,000,00
Total LGL08 SPOT										0.00	300,000,000	150,000,00
Total For LGL08										0.00	300,000,000	150,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.28275				0.00	0	2,500,000,00
Total LGL09 SPOT										0.00	0	2,500,000,00
Total For LGL09										0.00	0	2,500,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	102.18606				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.72512				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.74971				0.00	0	30,000,00
Total LGL12 SPOT										0.00	0	30,000,00
Total For LGL12										0.00	0	30,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	101.52378				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.54624				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.21609				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.22367				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.23124				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.26804				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.46725				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.25058				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.24585				0.00	100,000,000	50,000,00
Total MBF070 SPOT										0.00	100,000,000	50,000,00
Total For MBF070										0.00	100,000,000	50,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	101.44404				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07i On 31/05/2025 Spot Bond					0.00000	100.10352				0.00	0	10,000,000,00
Total MBF072 SPOT										0.00	0	10,000,000,00
Total For MBF072										0.00	0	10,000,000,00
MBF07i On 30/09/2025 Spot Bond					0.00000	101.32359				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04i On 23/02/2023 Spot Bond					0.00000	100.15188				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.72754				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.62212				0.00	0	31,320,000,00
Total MBP045 SPOT										0.00	0	31,320,000,00
Total For MBP045										0.00	0	31,320,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 26/02/2024 Spot Bond					0.00000	100.49411				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.68698				0.00	0	100,000,00
Total MBP049 SPOT										0.00	0	100,000,00
Total For MBP049										0.00	0	100,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	99.92709				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.39299				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.96000	8.96000	8.96000	108.98324				0.00	0	15,000,00
Total MMIG04 SPOT										0.00	0	15,000,00
Total For MMIG04										0.00	0	15,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.00656				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.37360				0.00	0	100,000,00
Total MMIG07 SPOT										0.00	0	100,000,00
Total For MMIG07										0.00	0	100,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	100.73251				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.61000	98.85622	9.61000	98.83088				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.15826				0.00	0	920,000,00
Total MML03 SPOT										0.00	0	920,000,00
Total For MML03										0.00	0	920,000,00
MML04 On 15/03/2028 Spot Bond			9.86000	93.26537	9.86000	93.75104				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.34724				0.00	0	
Total MML05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.42500	98.37886	10.42500	98.35125				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.94620				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.55204				0.00	6,200,000,000	17,080,000,000
Total MTN12 SPOT										0.00	6,200,000,000	17,080,000,000
Total For MTN12										0.00	6,200,000,000	17,080,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	101.70761				0.00	0	30,000,000
Total MTN13 SPOT										0.00	0	30,000,000
Total For MTN13										0.00	0	30,000,000
MTN15 On 10/05/2024 Spot Bond					0.00000	101.14001				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.94066				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.08821				0.00	0	353,239,200
Total MTN18 SPOT										0.00	0	353,239,200
Total For MTN18										0.00	0	353,239,200
MTN19 On 07/03/2025 Spot Bond					0.00000	100.88390				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.05005				0.00	0	32,000,000
Total MTN20 SPOT										0.00	0	32,000,000
Total For MTN20										0.00	0	32,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	102.43398				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.56182				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.55500	99.47867	9.55500	99.45344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.46377				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.33683				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.98108				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.79216				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.22102				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.63392				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.06373				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.06296				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.19371				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.24630				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.35432				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN36 On 14/11/2029 Spot Bond					0.00000	100.36682				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.20687				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.43378				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.20324				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.20336				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	100.18140				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.16056				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.46391				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.76898				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.02825				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.26666				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.87000	104.18966	8.87000	104.16510				0.00	0	
Total NAM03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.49000	103.65772	10.49000	103.62893			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.94277			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.66543			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.82235			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.65964			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.58438			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.41500	103.64197	8.41500	103.61837			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.66800	104.45939	8.66800	104.43531			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.24000	103.22910	9.24000	103.20349			0.00	0	20,000,00
Total NBK17A SPOT									0.00	0	20,000,00
Total For NBK17A									0.00	0	20,000,00
NBK20 On 01/06/2026 Spot Bond			9.16000	103.65274	9.16000	103.62723			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.43500	108.35990	9.43500	108.33276			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.08800	107.19557	8.08800	107.17209			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			9.13000	107.56850	9.13000	107.54198				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			8.25000	8.25000	8.25000	103.59723				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.05991				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	73.94058	100.00000	73.79866				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.83897				0.00	0	20,000,00
Total NBK26B SPOT										0.00	0	20,000,00
Total For NBK26B										0.00	0	20,000,00
NBK27/ On 10/05/2026 Spot Bond			9.05500	106.84384	9.05500	106.81770				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.35500	104.44321	8.35500	104.41998				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.20000	107.58360	9.20000	107.55730				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.44000	104.09801	8.44000	104.07463				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.20000	101.74750	8.20000	101.72491				0.00	0	980,000,00
Total NBK31A SPOT										0.00	0	980,000,00
Total For NBK31A										0.00	0	980,000,00
NBK31I On 17/02/2023 Spot Bond					0.00000	100.51903				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK35I On 10/05/2023 Spot Bond					0.00000	100.90609				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.41653				0.00	0	36,000,00
Total NBK36B SPOT										0.00	0	36,000,00
Total For NBK36B										0.00	0	36,000,00
NBK4 On 28/10/2024 Spot Bond					0.00000	81.37182				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.04333				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.10060				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.45897				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.93557				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.28679				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.85555				0.00	0	200,000,00
Total NBK49B SPOT										0.00	0	200,000,00
Total For NBK49B										0.00	0	200,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.28894				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.54672				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.77800				0.00	0	
Total NBK53B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.66951				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	100.94674				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.73589				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	100.06679				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK55 On 24/02/2023 Spot Bond					0.00000	100.18320				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	100.14442				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	99.86354				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	100.94065				0.00	0	9,500,200,00
Total NBK62 SPOT										0.00	0	9,500,200,00
Total For NBK62										0.00	0	9,500,200,00
NBK56 On 15/04/2028 Spot Bond					0.00000	101.45461				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.60306				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			10.45500	102.47538	10.45500	102.44654				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.59268				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.11000	102.64789	10.11000	102.61992				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.60306				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.61950				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.64025				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.98873				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.98873				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.19046				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.37040				0.00	0	2,723,300,00
Total NGL04 SPOT										0.00	0	2,723,300,00
Total For NGL04										0.00	0	2,723,300,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.71218				0.00	0	30,000,00
Total NGL05 SPOT										0.00	0	30,000,00
Total For NGL05										0.00	0	30,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	100.10089				0.00	0	
Total NGL06 SPOT										0.00	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 NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.35936				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.25059				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.58546				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.56433				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.28595				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.33494				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	104.52614				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT104 On 15/01/2025 Spot Bond					0.00000	105.35127				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT105 On 22/05/2025 Spot Bond					0.00000	102.75631				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	104.50129				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT107 On 19/11/2025 Spot Bond					0.00000	104.20330				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT108 On 08/09/2026 Spot Bond					0.00000	103.45299				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT108 On 04/11/2026 Spot Bond					0.00000	100.77689				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 27/12/2026 Spot Bond					0.00000	102.11537				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT110 On 23/04/2027 Spot Bond					0.00000	101.08752				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT111 On 16/06/2026 Spot Bond					0.00000	104.33195				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	99.77877				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM015 On 11/05/2025 Spot Bond					0.00000	104.09225				0.00	0	3,027,000,00
Total NHM016 SPOT										0.00	0	3,027,000,00
Total For NHM016										0.00	0	3,027,000,00
NHM016 On 25/05/2023 Spot Bond					0.00000	101.52079				0.00	450,000,000	450,000,00
Total NHM018 SPOT										0.00	450,000,000	450,000,00
Total For NHM018										0.00	450,000,000	450,000,00
NHM018 On 25/05/2024 Spot Bond					0.00000	103.59673				0.00	0	27,000,00
Total NHM019 SPOT										0.00	0	27,000,00
Total For NHM019										0.00	0	27,000,00
NHM019 On 25/11/2023 Spot Bond					0.00000	102.37170				0.00	0	100,000,00
Total NHM020 SPOT										0.00	0	100,000,00
Total For NHM020										0.00	0	100,000,00
NHM020 On 26/11/2026 Spot Bond					0.00000	101.09711				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM021 On 23/09/2027 Spot Bond					0.00000	101.87644				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 21/10/2025 Spot Bond					0.00000	101.07467				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.68000	5.68000	5.68000	221.82417				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.53000	4.53000	4.53000	213.06466				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.21500	4.21500	4.21500	163.11870				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.22000	5.22000	5.22000	111.95079				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	115.01386				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.32000	4.32000	4.32000	162.76619				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	270.77412	3.45000	270.74056				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.12000	4.12000	4.12000	163.43844				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.17500	4.17500	4.17500	216.76805				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.32000	215.27835	4.32000	215.24654				0.00	0	
Total NILB15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.50000	89.59082	5.50000	114.74208				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.80344				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	142.62454				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.69237				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.98881				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.71012				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.17177				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.75476				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	141.71293				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.00928				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.19623				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.22647				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.43748				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	175.66935				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	171.18701				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.83343				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.15014				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.80779				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.42911				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	99.82780				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.73418				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.33507				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.80734				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.67807				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.66162				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.78530				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.66162				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.19020				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	94.99136				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.64226				0.00	0	
Total NN163 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.75248				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.49000	10.49000	10.49000	100.98234				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.06000	10.06000	10.06000	104.72619				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.08500	10.08500	10.08500	100.86928				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	102.40958				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	125.09000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	117.48000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	127.65000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	125.52000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	123.93059				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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 23/01/2023 Spot Bond					0.00000	100.79391				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF08: On 27/01/2023 Spot Bond					0.00000	100.67666				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.13339				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.42457				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.43607				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.21607				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.19119				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.19942				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.20292				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.64898				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.20530				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.22390				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.20992				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.36591				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.16614				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.36000	208.12379	5.36000	208.08767				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.22000	104.59956	11.22000	104.56820				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00

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 NRA028										0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	13.10027	100.00000	13.07111				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	100.53605				0.00	0	3,900,000,00
Total NTC23 SPOT										0.00	0	3,900,000,00
Total For NTC23										0.00	0	3,900,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	100.51720				0.00	0	200,000,00
Total NTC26 SPOT										0.00	0	200,000,00
Total For NTC26										0.00	0	200,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.04865				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.26317				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.74763				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.48404				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	99.95574				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.18302				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.45635				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.60770				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.38000	107.58757	8.38000	107.56317				0.00	0	1,550,000,00

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 OML07 SPOT										0.00	0	1,550,000.00
Total For OML07										0.00	0	1,550,000.00
OML10 On 14/09/2025 Spot Bond			8.78500	108.76094	8.78500	108.73511				0.00	0	670,000.00
Total OML10 SPOT										0.00	0	670,000.00
Total For OML10										0.00	0	670,000.00
OML11 On 11/06/2024 Spot Bond					0.00000	100.37397				0.00	500,000,000	800,000.00
Total OML11 SPOT										0.00	500,000,000	800,000.00
Total For OML11										0.00	500,000,000	800,000.00
OML12 On 12/11/2025 Spot Bond					0.00000	101.98949				0.00	0	125,000.00
Total OML12 SPOT										0.00	0	125,000.00
Total For OML12										0.00	0	125,000.00
OML13 On 23/09/2026 Spot Bond					0.00000	101.96816				0.00	0	3,100,000.00
Total OML13 SPOT										0.00	0	3,100,000.00
Total For OML13										0.00	0	3,100,000.00
OML14 On 23/06/2027 Spot Bond					0.00000	101.57280				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.72928				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.02742				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.70785				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.00466				0.00	0	30,000,000.00
Total PEP03 SPOT										0.00	0	30,000,000.00
Total For PEP03										0.00	0	30,000,000.00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.10963				0.00	0	12,600,000.00
Total PEP04 SPOT										0.00	0	12,600,000.00
Total For PEP04										0.00	0	12,600,000.00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.18465				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	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
PMM57 On 08/10/2023 Spot Bond					0.00000	101.24408				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.02938				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.32000	108.70965	8.71000	110.77481			770,135,843,360,000.00	2,228,555,348,000	1,960,776,637,300	
Total R186 SPOT									770,135,843,360,000.00	228,555,348,000	196,776,637,300	
Total For R186									770,135,843,360,000.00	228,555,348,000	196,776,637,300	
R197 On 07/12/2023 Spot Bond			3.79500	325.07395	3.71000	325.29984			419,531,653,017,500.00	374,053,136,500	399,394,683,200	
Total R197 SPOT									419,531,653,017,500.00	374,053,136,500	399,394,683,200	
Total For R197									419,531,653,017,500.00	374,053,136,500	399,394,683,200	
R202 On 07/12/2033 Spot Bond			4.78000	240.23360	4.68000	242.34575			542,106,446,112,000.00	113,411,390,400	128,442,937,300	
Total R202 SPOT									542,106,446,112,000.00	113,411,390,400	128,442,937,300	
Total For R202									542,106,446,112,000.00	113,411,390,400	128,442,937,300	
R2023 On 28/02/2023 Spot Bond			7.25000	102.17030	7.25000	102.15034			410,125,000,000,000.00	194,500,000,000	442,040,000,000	
Total R2023 SPOT									410,125,000,000,000.00	194,500,000,000	442,040,000,000	
Total For R2023									410,125,000,000,000.00	194,500,000,000	442,040,000,000	
R2030 On 31/01/2030 Spot Bond			10.97000	88.29918	10.24500	91.54752			679,060,058,439,000.00	1,793,897,908,700	1,438,038,519,200	
Total R2030 SPOT									679,060,058,439,000.00	1,793,897,908,700	1,438,038,519,200	
Total For R2030									679,060,058,439,000.00	1,793,897,908,700	1,438,038,519,200	
R2032 On 31/03/2032 Spot Bond			11.51000	83.15409	10.79000	86.77170			390,873,872,576,000.00	1,597,817,017,600	1,908,712,029,200	
Total R2032 SPOT									390,873,872,576,000.00	1,597,817,017,600	1,908,712,029,200	
Total For R2032									390,873,872,576,000.00	1,597,817,017,600	1,908,712,029,200	
R2035 On 28/02/2035 Spot Bond			11.90000	83.10770	11.21000	86.97825			151,182,331,670,000.00	1,273,208,599,300	1,695,041,693,900	
Total R2035 SPOT									151,182,331,670,000.00	1,273,208,599,300	1,695,041,693,900	
Total For R2035									151,182,331,670,000.00	1,273,208,599,300	1,695,041,693,900	
R2037 On 31/01/2037 Spot Bond			12.08000	78.92951	11.39500	82.79486			184,649,320,464,000.00	1,753,696,135,800	1,703,112,668,300	
Total R2037 SPOT									184,649,320,464,000.00	1,753,696,135,800	1,703,112,668,300	
Total For R2037									184,649,320,464,000.00	1,753,696,135,800	1,703,112,668,300	
R2040 On 31/01/2040 Spot Bond			12.18500	80.40052	11.49000	84.59608			788,405,482,208,000.00	1,870,201,516,800	1,875,050,971,900	
Total R2040 SPOT									788,405,482,208,000.00	1,870,201,516,800	1,875,050,971,900	
Total For R2040									788,405,482,208,000.00	1,870,201,516,800	1,875,050,971,900	
R2044 On 31/01/2044 Spot Bond			12.12000	77.51856	11.43500	81.74694			298,964,122,708,000.00	932,257,765,900	1,536,248,800,200	
Total R2044 SPOT									298,964,122,708,000.00	932,257,765,900	1,536,248,800,200	
Total For R2044									298,964,122,708,000.00	932,257,765,900	1,536,248,800,200	

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 For R2044									18,964,122,708,000.00	932,257,765,900	536,248,800,20
R2048 On 28/02/2048 Spot Bond			12.01000	76.59970	11.32000	80.99760			530,631,184,343,000.00	1,875,989,274,300	1,178,230,156,10
Total R2048 SPOT									10,631,184,343,000.00	875,989,274,300	178,230,156,10
Total For R2048									10,631,184,343,000.00	875,989,274,300	178,230,156,10
R209 On 31/03/2036 Spot Bond			11.92000	63.74189	11.22500	67.14174			873,123,484,856,000.00	408,819,084,300	649,589,434,90
Total R209 SPOT									13,123,484,856,000.00	408,819,084,300	649,589,434,90
Total For R209									13,123,484,856,000.00	408,819,084,300	649,589,434,90
R210 On 31/03/2028 Spot Bond			3.82000	220.57509	3.82000	220.54544			131,335,802,000,000.00	34,381,100,000	366,038,561,90
Total R210 SPOT									11,335,802,000,000.00	34,381,100,000	366,038,561,90
Total For R210									11,335,802,000,000.00	34,381,100,000	366,038,561,90
R213 On 28/02/2031 Spot Bond			11.34000	79.01602	10.61500	82.30912			108,925,924,142,000.00	626,889,411,300	1,220,431,075,50
Total R213 SPOT									18,925,924,142,000.00	626,889,411,300	220,431,075,50
Total For R213									18,925,924,142,000.00	626,889,411,300	220,431,075,50
R214 On 28/02/2041 Spot Bond			12.03000	61.21309	11.34000	64.73179			659,374,332,563,000.00	387,312,912,100	676,396,433,10
Total R214 SPOT									19,374,332,563,000.00	387,312,912,100	676,396,433,10
Total For R214									19,374,332,563,000.00	387,312,912,100	676,396,433,10
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.98294			0.00	300,000,000	600,000,00
Total RDFB14 SPOT									0.00	300,000,000	600,000,00
Total For RDFB14									0.00	300,000,000	600,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.28419			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.66803			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.84496			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.53918			0.00	0	0
Total RDFB20 SPOT									0.00	0	0
Total For RDFB20									0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.52908			0.00	0	0
Total RDFB21 SPOT									0.00	0	0
Total For RDFB21									0.00	0	0
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.57718			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 RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.34709				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.73725				0.00	0	500,000,00
Total RDFB27 SPOT										0.00	0	500,000,00
Total For RDFB27										0.00	0	500,000,00
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.46913				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.49582				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.56127				0.00	0	30,000,00
Total RDFG03 SPOT										0.00	0	30,000,00
Total For RDFG03										0.00	0	30,000,00
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.62260				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.74976				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.13829				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	99.93315				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.51264				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.52585				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED40: On 29/01/2024 Spot Bond					0.00000	101.05268				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.65985				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.65556				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.95649				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.89283				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.31496				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.06315				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.58612				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.10839				0.00	0	30,000,00
Total RES59 SPOT										0.00	0	30,000,00
Total For RES59										0.00	0	30,000,00
RES60 On 06/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.50322				0.00	0	
Total RFCA1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.48158				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.58206				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.53997				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.67541				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.62473				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.90352				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.83185				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	103.21047				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.14000	100.24813	9.14000	100.22366				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.43000	94.83875	11.43000	94.80996				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.91500	98.13166	11.91500	98.10064				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.13043				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.92500	99.21201	10.92500	99.18318				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.83666				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.13824				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.24000	102.91397	9.24000	102.88828				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.00381				0.00	0	10,000,00
Total SBS21 SPOT										0.00	0	10,000,00
Total For SBS21										0.00	0	10,000,00
SBS27 On 20/02/2024 Spot Bond			8.62500	104.63717	8.62500	104.61317				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.28500	97.08720	9.28500	97.06286				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.57500	100.59907	9.57500	100.57337				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.88000	104.12263	8.88000	104.09763				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS38 On 29/01/2025 Spot Bond			9.09500	103.18056	9.09500	103.15563				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.57000	99.16490	10.57000	99.13714				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.12500	104.51569	9.12500	104.48993				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.57000	105.52888	9.57000	105.50163				0.00	0	5,500,000,00
Total SBS43 SPOT										0.00	0	5,500,000,00
Total For SBS43										0.00	0	5,500,000,00
SBS46 On 15/02/2023 Spot Bond			7.04500	103.90114	7.04500	103.88137				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.64336				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.79500	8.79500	8.79500	104.40523				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.82003				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.60057				0.00	0	1,000,000,00
Total SBS53 SPOT										0.00	0	1,000,000,00
Total For SBS53										0.00	0	1,000,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	100.76701				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.66221				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.06509				0.00	0	
Total SBS60 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.03908				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.18510				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.45203				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.74423				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.70243				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.40324				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.06978				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.55322				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.45596				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.01675				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.80830				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.84284				0.00	0	250,000,00

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 SBS75 SPOT										0.00	0	250,000,00
Total For SBS75										0.00	0	250,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	101.04357				0.00	1,300,000,000	81,400,000,00
Total SBS76 SPOT										0.00	1,300,000,000	81,400,000,00
Total For SBS76										0.00	1,300,000,000	81,400,000,00
SBS77 On 19/10/2027 Spot Bond					0.00000	100.93753				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	93,800,000,00
Total SBS78 SPOT										0.00	0	93,800,000,00
Total For SBS78										0.00	0	93,800,000,00
SBS79 On 01/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	61,800,000,00
Total SBS79 SPOT										0.00	0	61,800,000,00
Total For SBS79										0.00	0	61,800,000,00
SBSI11 On 07/12/2023 Spot Bond			4.61000	322.51665	4.61000	322.46667				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.58000	5.58000	5.58000	223.78096				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.04108				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.64345				0.00	0	100,000,00
Total SBSS02 SPOT										0.00	0	100,000,00
Total For SBSS02										0.00	0	100,000,00
SBT10 On 31/03/2024 Spot Bond					0.00000	104.70589				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	106.25784				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT10€ On 31/12/2026 Spot Bond					0.00000	102.28186				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.98269				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10€ On 13/07/2027 Spot Bond					0.00000	101.49176				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10€ On 31/12/2027 Spot Bond					0.00000	100.36529				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	100.83156				0.00	0	1,500,000,0€
Total SBT201 SPOT										0.00	0	1,500,000,0€
Total For SBT201										0.00	0	1,500,000,0€
SBT202 On 03/12/2023 Spot Bond					0.00000	100.89686				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.10500	101.28127	9.10500	101.25649				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.05057				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20€ On 31/01/2025 Spot Bond					0.00000	101.64293				0.00	0	400,000,0€
Total SBT206 SPOT										0.00	0	400,000,0€
Total For SBT206										0.00	0	400,000,0€
SBT207 On 25/06/2025 Spot Bond					0.00000	106.46508				0.00	0	305,000,0€
Total SBT207 SPOT										0.00	0	305,000,0€
Total For SBT207										0.00	0	305,000,0€
SBT20€ On 28/11/2025 Spot Bond					0.00000	102.47702				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT20€ On 29/06/2026 Spot Bond					0.00000	102.52075				0.00	0	
Total SBT209 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.53322				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.67374				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.66000	97.20292	9.66000	97.17801				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.67366				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.35724				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.35180				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.36790				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.37890				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.37346				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.36261				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.37869				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.38971				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 SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.38697				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.38423				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.40027				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.94500	102.68894	8.94500	102.66454				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.02683				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.10111				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.98361				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.15835				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1:On 21/08/2024 Spot Bond					0.00000	100.40041				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1:On 21/08/2024 Spot Bond					0.00000	100.18694				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1:On 21/08/2026 Spot Bond					0.00000	100.19147				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.18732				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.19248				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	102.20057				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.36231				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.97657				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.53157				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.63740				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	101.08554				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.05196				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.90417				0.00	0	100,000,00
Total SSA07 SPOT										0.00	0	100,000,00
Total For SSA07										0.00	0	100,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	101.57584				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.96000	4.96000	4.96000	160.63819				0.00	0	
Total SSN011 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.68500	110.88744	8.68500	110.86168				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.10500	84.77547	10.10500	84.75240				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	98.74743				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.13010				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			8.65000	102.35256	8.65000	102.32875				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.43000	115.71702	5.43000	115.69666				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.48947				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.71439				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.68967				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.74000	4.74000	4.74000	322.06050				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.36500	4.36500	4.36500	162.61542				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	112.99428				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.17000	5.17000	5.17000	112.27432				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	208.27281				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.17300				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.17093				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.75983				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.76357				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	107.67211				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.69202				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.60692				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.14890				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 27/08/2024 Spot Bond					0.00000	100.17652				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.82483				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.54445				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.55500	5.55500	5.55500	224.27336				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.67478				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.15357				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	99.95161				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.91000	88.56418	10.91000	88.53862				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.81740				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.98000	208.50868	4.98000	208.47416				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.73500	220.79744	5.73500	220.75660				0.00	0	
Total SSN105 SPOT										0.00	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 SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.44096				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.41137				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2022 Spot Bond					0.00000	101.51570				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.01014				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.33610				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.04438				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	97.59433				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	99.92503				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.17401				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	99.93577				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	102.75318				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.53233				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN173 On 28/02/2027 Spot Bond					0.00000	103.94922				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN174 On 31/03/2046 Spot Bond			4.76930	109.87803	4.76930	109.86046				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN175 On 31/12/2050 Spot Bond			4.76528	45.18679	4.76528	112.19541				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN176 On 28/09/2027 Spot Bond					0.00000	102.08341				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN178 On 16/02/2023 Spot Bond					0.00000	100.27482				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.45471				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	100.01050				0.00	0	10,000,00
Total SST202 SPOT										0.00	0	10,000,00
Total For SST202										0.00	0	10,000,00
STF001 On 01/03/2027 Spot Bond					0.00000	102.81489				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.20000	101.14668	9.20000	101.12170				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.27261				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.26786				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A12 On 21/02/2024 Spot Bond					0.00000	100.19869				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.29291				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.19656				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.19279				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.19656				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.33000	101.74288	7.33000	101.72297				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.84000	101.89185	7.84000	101.87056				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.18997				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.16716				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.19853				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.16987				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.41000	105.67533	9.41000	102.84492				0.00	0	
Total T18A32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.35186				0.00	0	25,000,00
Total TC001 SPOT										0.00	0	25,000,00
Total For TC001										0.00	0	25,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	100.43737				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.42296				0.00	0	5,060,000,00
Total TFS154 SPOT										0.00	0	5,060,000,00
Total For TFS154										0.00	0	5,060,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.22981				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.47585				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.66862				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.46153				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.01071				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.79211				0.00	6,840,000,000	4,120,000,00
Total TFS165 SPOT										0.00	6,840,000,000	4,120,000,00
Total For TFS165										0.00	6,840,000,000	4,120,000,00
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.85739				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.20666				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.97909				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS168 On 30/11/2024 Spot Bond					0.00000	99.90327				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	99.74956				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.20030				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.27241				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.19680				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.61000	102.25975	8.61000	102.23632				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.19870				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.19756				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A6 On 21/08/2024 Spot Bond			5.88000	101.47216	5.88000	101.45618				0.00	0	
Total TH16A6 SPOT										0.00	0	
Total For TH16A6										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.20590				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16B1 On 21/08/2024 Spot Bond										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	100.37580				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.22030				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.21765				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.23583				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.23091				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.29892				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.33095				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.31211				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.21354				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.20789				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.20600				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.22712				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	100.21845				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.21732				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.29631				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.28242				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.27378				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.17597				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.20609				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	99.98554				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.23252				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.18414				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.27020				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.20317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.17560				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O:On 21/11/2023 Spot Bond					0.00000	100.15913				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.85000	103.57256	8.85000	103.54779				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.81204				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.03618				0.00	1,948,900,000	696,300,000
Total TL27 SPOT										0.00	1,948,900,000	696,300,000
Total For TL27										0.00	1,948,900,000	696,300,000
TL28 On 24/04/2025 Spot Bond			9.18000	101.28722	9.18000	101.26226				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.16223				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.47396				0.00	0	10,000,000,000
Total TL30 SPOT										0.00	0	10,000,000,000
Total For TL30										0.00	0	10,000,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	100.55124				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.88999				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.30000	102.16828	9.30000	102.14263				0.00	0	3,417,160,000
Total TN23 SPOT										0.00	0	3,417,160,000
Total For TN23										0.00	0	3,417,160,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
TN23/R On 06/11/2023 Spot Bond			100.00000	53.95103	100.00000	53.83031				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.56000	102.64700	9.56000	102.62095			141,488,000,000.00		14,800,000	1,667,400,000
Total TN25 SPOT									141,488,000,000.00		14,800,000	1,667,400,000
Total For TN25									141,488,000,000.00		14,800,000	1,667,400,000
TN25/R On 19/08/2025 Spot Bond			100.00000	22.18141	100.00000	22.13259				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.02000	92.61577	11.02000	92.58832			70,528,000,000.00		6,400,000	21,055,016,800
Total TN27 SPOT									70,528,000,000.00		6,400,000	21,055,016,800
Total For TN27									70,528,000,000.00		6,400,000	21,055,016,800
TN27/R On 14/11/2027 Spot Bond			100.00000	11.00923	100.00000	10.98459				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.17500	99.33954	11.17500	99.31019				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.80500	95.08348	11.80500	95.05353				0.00	0	902,883,000
Total TN30 SPOT										0.00	0	902,883,000
Total For TN30										0.00	0	902,883,000
TN30/R On 09/10/2030 Spot Bond			8.00000	116.00629	8.00000	115.98131				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.41700	97.33737	12.41700	97.30552				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.52000	89.16003	12.52000	89.13029			25,040,000,000.00		2,000,000	623,145,400
Total TN40 SPOT									25,040,000,000.00		2,000,000	623,145,400
Total For TN40									25,040,000,000.00		2,000,000	623,145,400
TN40/R On 09/10/2040 Spot Bond			10.75000	101.68246	10.75000	101.65322				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	100.56114				0.00	0	
Total TNF25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.61365				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.98000	101.95270	5.98000	102.42300				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.68046				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.48467				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.44750				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.53846				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.73000	100.70017	7.73000	103.12203				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	101.12553				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			8.65000	102.06715	8.65000	102.04341				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	101.12553				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			8.74000	101.10970	8.74000	101.08593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.90731				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B:On 13/04/2024 Spot Bond					0.00000	101.67922				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.65462				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B:On 20/06/2026 Spot Bond					0.00000	101.59239				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.99671				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C:On 20/06/2026 Spot Bond					0.00000	101.99671				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261On 07/02/2023 Spot Bond					0.00000	98.76731				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	98.64912				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	98.15766				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11On 31/01/2025 Spot Bond					0.00000	101.16410				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11On 31/01/2025 Spot Bond					0.00000	100.90808				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1D1' On 31/01/2025 Spot Bond					0.00000	101.44758				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	99.95995				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.14700				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.14673				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	99.97985				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.14626				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
TWC42 On 03/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			050,000,000,000,000.00	50,500,000,000	39,100,000,00	
Total TWC428 SPOT									50,000,000,000,000.00	50,500,000,000	39,100,000,00	
Total For TWC428									50,000,000,000,000.00	50,500,000,000	39,100,000,00	
TWC42 On 27/02/2023 Spot Bond					0.00000	100.26501				0.00	0	15,700,000,00
Total TWC429 SPOT										0.00	0	15,700,000,00
Total For TWC429										0.00	0	15,700,000,00
UG26 On 09/03/2026 Spot Bond			11.03000	103.46057	11.03000	103.42989				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.33836				0.00	0	
Total UU1A01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.31577				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.34648				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.38157				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.38968				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.40264				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.45982				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.47059				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.17320				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.52533				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.34998				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.90432				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.36984				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.16371			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.16747			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.70405			0.00	50,000,000	50,000,000
Total WHL03 SPOT									0.00	50,000,000	50,000,000
Total For WHL03									0.00	50,000,000	50,000,000
Total for SPOT									1.93e+017	738,109,851,500	665,204,887,200
Total for SPOT :									1.93e+017	738,109,851,500	665,204,887,200
Total Futures									1.93e+017	738,109,871,111	665,206,327,800
Total Options									14 566 504.60	42,220	131,200
Grand Total:									1.93e+017	738,109,913,331	665,206,459,100