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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/01/2023

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/02/2023	Bond Future			11.92241	76.76297	11.94943	76.63292			0.00	0	
ES33	On	04/05/2023	Bond Future			12.07486	74.46854	12.10289	74.33651			0.00	0	
ES33	On	03/08/2023	Bond Future			12.21457	76.00976	12.24371	75.87529			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.35633	73.82514	12.38667	73.68799			0.00	0	
ES33	On	01/02/2024	Bond Future			12.54304	75.24055	12.57483	75.10035			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	02/02/2023	Bond Future			12.35023	74.36388	12.37706	74.21437			0.00	0	
ES42	On	04/05/2023	Bond Future			12.49514	71.55388	12.52295	71.40199			0.00	0	
ES42	On	03/08/2023	Bond Future			12.62561	73.03566	12.65443	72.88097			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			12.75769	70.32125	12.78763	70.16343			0.00	0	
ES42	On	01/02/2024	Bond Future			12.92050	71.66663	12.95174	71.50537			0.00	0	
Total ES42 Future												0.00	0	4,00
Total For ES42												0.00	0	4,00
I2025	On	02/02/2023	Bond Future			166.18601	166.18601	166.21686	166.21686			0.00	0	6,30

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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		169.43259	169.43259	169.46526	169.46526			0.00	0	4,8
I2025	On	03/08/2023	Bond Future		171.19746	171.19746	171.23148	171.23148			0.00	0	2
I2025	On	02/11/2023	Bond Future		174.82561	174.82561	174.86064	174.86064			0.00	0	
I2025	On	01/02/2024	Bond Future		176.40253	176.40253	176.43723	176.43723			0.00	0	
Total I2025 Future											0.00	0	11,35
Total For I2025											0.00	0	11,35
I2029	On	02/02/2023	Bond Future		120.22441	120.22441	120.22034	120.22034			0.00	0	1,4
I2029	On	04/05/2023	Bond Future		121.27641	121.27641	121.27317	121.27317			0.00	0	38
I2029	On	03/08/2023	Bond Future		123.78547	123.78547	123.78264	123.78264			0.00	0	7
I2029	On	02/11/2023	Bond Future		125.08123	125.08123	125.07854	125.07854			0.00	0	
I2029	On	01/02/2024	Bond Future		127.48654	127.48654	127.48317	127.48317			0.00	0	
Total I2029 Future											0.00	0	2,55
Total For I2029											0.00	0	2,55
I2033	On	02/02/2023	Bond Future		115.04704	115.04704	115.04198	115.04198			0.00	0	1,2
I2033	On	04/05/2023	Bond Future		115.90865	115.90865	115.90435	115.90435			0.00	0	3
I2033	On	03/08/2023	Bond Future		118.30656	118.30656	118.30259	118.30259			0.00	0	6,1
I2033	On	02/11/2023	Bond Future		119.39610	119.39610	119.39223	119.39223			0.00	0	
I2033	On	01/02/2024	Bond Future		121.69233	121.69233	121.68773	121.68773			0.00	0	
Total I2033 Future											0.00	0	7,7
Total For I2033											0.00	0	7,7
I2038	On	02/02/2023	Bond Future		125.95264	125.95264	127.79020	127.79020			0.00	0	2,3
I2038	On	04/05/2023	Bond Future		128.41325	128.41325	130.28755	130.28755			25,682,650.00	200	2,6
I2038	On	03/08/2023	Bond Future		129.11210	129.11210	131.02566	131.02566			0.00	0	
I2038	On	02/11/2023	Bond Future		131.84849	131.84849	133.80300	133.80300			0.00	0	
I2038	On	01/02/2024	Bond Future		132.37482	132.37482	134.36602	134.36602			0.00	0	
Total I2038 Future											25,682,650.00	200	5,0
Total For I2038											25,682,650.00	200	5,0
I2046	On	02/02/2023	Bond Future		112.16995	112.16995	112.87720	112.87720			0.00	0	7,2
I2046	On	04/05/2023	Bond Future		112.32382	112.32382	113.04577	113.04577			0.00	0	12,7
I2046	On	03/08/2023	Bond Future		114.64786	114.64786	115.38517	115.38517			0.00	0	
I2046	On	02/11/2023	Bond Future		114.99165	114.99165	115.74487	115.74487			0.00	0	
I2046	On	01/02/2024	Bond Future		117.20168	117.20168	117.96868	117.96868			0.00	0	
Total I2046 Future											0.00	0	19,9
Total For I2046											0.00	0	19,9
I2050	On	02/02/2023	Bond Future		115.86846	115.86846	114.83428	114.83428			0.00	0	3,2
I2050	On	04/05/2023	Bond Future		118.13206	118.13206	117.07861	117.07861			0.00	0	10,7
I2050	On	03/08/2023	Bond Future		118.39776	118.39776	117.32286	117.32286			0.00	0	
I2050	On	02/11/2023	Bond Future		120.90693	120.90693	119.80951	119.80951			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/02/2024	Bond Future			120.99444	120.99444	119.87518	119.87518			0.00	0	
Total I2050 Future												0.00	0	13,97
Total For I2050												0.00	0	13,97
R186	On	02/02/2023	Bond Future			8.27892	108.58954	8.25946	108.65573		4.69	906,722,659.00	8,350	42,4
R186	On	04/05/2023	Bond Future			8.31962	110.68396	8.29827	110.75229		4.79	1,654,061,098.24	14,944	93,3
R186	On	03/08/2023	Bond Future			8.32221	107.64180	8.29883	107.71198		4.51	0.00	0	
R186	On	02/11/2023	Bond Future			8.30319	109.89955	8.27755	109.97142		4.29	0.00	0	1,2
R186	On	01/02/2024	Bond Future			8.36445	106.68105	8.33643	106.75374		3.99	0.00	0	
Total R186 Future												2,560,783,757.24	23,294	137,01
R186	On	02/02/2023	Bond Future	8.34	Put			272.58000	0.27258	251,930	4.83	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			503.41000	0.50341	417,960	4.80	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			297.65000	0.29765	278,390	4.80	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			524.64000	0.52464	438,450	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			284.94000	0.28494	264,940	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			546.21000	0.54621	459,370	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			2,181.71000	2.18171	2,118,240	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			527.57000	0.52757	532,430	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			2,205.00000	2.20500	2,141,360	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			519.47000	0.51947	524,160	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			2,228.38000	2.22838	2,164,570	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			511.48000	0.51148	516,000	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			1,238.35000	1.23835	1,185,780	4.83	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			1,040.95000	1.04095	1,056,710	4.83	0.00	0	20
R186	On	03/08/2023	Bond Future	9.75	Put			314.44000	0.31444	317,310	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,512.74000	4.51274	4,445,540	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			321.31000	0.32131	324,290	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,537.93000	4.53793	4,470,670	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			317.95000	0.31795	320,870	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,562.96000	4.56296	4,495,650	5.29	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			3,268.53000	3.26853	3,209,410	4.72	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			857.13000	0.85713	869,880	4.72	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			3,750.89000	3.75089	3,689,210	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			715.30000	0.71530	725,490	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,772.37000	3.77237	3,710,590	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			709.75000	0.70975	719,840	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,793.88000	3.79388	3,732,000	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			704.24000	0.70424	714,230	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			6,098.76000	6.09876	6,030,060	5.25	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			299.13000	0.29913	302,300	5.25	0.00	0	1,7

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R186	On	01/02/2024	Bond Future	9.50	Put		816.71000	0.81671	829,590	4.57	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		3,801.99000	3.80199	3,742,080	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		811.14000	0.81114	823,920	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		3,821.83000	3.82183	3,761,820	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put		805.96000	0.80596	818,640	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call		3,782.53000	3.78253	3,722,720	4.57	0.00	0	
Total R186 Option											0.00	0	3,83
Total For R186											2,560,783,757.24	23,294	140,84
R197	On	02/02/2023	Bond Future			329.07295	329.07295	328.95616	328.95616		2,303,510.65	7	87
R197	On	04/05/2023	Bond Future			335.50164	335.50164	335.38504	335.38504		2,348,511.48	7	
R197	On	03/08/2023	Bond Future			333.37476	333.37476	333.25698	333.25698		0.00	0	
R197	On	02/11/2023	Bond Future			340.44089	340.44089	340.32121	340.32121		0.00	0	
Total R197 Future											4,652,022.13	14	88
Total For R197											4,652,022.13	14	88
R202	On	02/02/2023	Bond Future			250.72801	250.72801	250.71811	250.71811		0.00	0	1,24
R202	On	04/05/2023	Bond Future			255.62622	255.62622	255.61796	255.61796		0.00	0	4,44
R202	On	03/08/2023	Bond Future			256.09828	256.09828	256.09065	256.09065		0.00	0	46
R202	On	02/11/2023	Bond Future			261.52573	261.52573	261.51847	261.51847		0.00	0	
R202	On	01/02/2024	Bond Future			261.61011	261.61011	261.60108	261.60108		0.00	0	
Total R202 Future											0.00	0	6,15
Total For R202											0.00	0	6,15
R2030	On	02/02/2023	Bond Future			9.80469	91.18059	9.76057	91.38754	9.83	349,221,659.70	3,830	37,87
R2030	On	04/05/2023	Bond Future			9.90600	92.93925	9.85950	93.15091	10.26	367,388,855.25	3,953	83,36
R2030	On	03/08/2023	Bond Future			9.99234	90.83258	9.94331	91.04896	9.67	0.00	0	5,67
R2030	On	02/11/2023	Bond Future			10.06499	92.73797	10.01337	92.95907	9.20	0.00	0	14
R2030	On	01/02/2024	Bond Future			10.19035	90.49322	10.13598	90.71806	8.87	0.00	0	
Total R2030 Future											716,610,514.95	7,783	126,95
R2030	On	02/02/2023	Bond Future	11.12	Put		1.53000	0.00153	0,490	13.00	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		6,285.92000	6.28592	6,078,110	13.08	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		305.61000	0.30561	288,840	10.48	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,410.43000	1.41043	1,185,870	10.51	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put		3,272.08000	3.27208	3,476,310	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call		7,937.59000	7.93759	7,730,520	13.83	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put		0.14000	0.00014	0,020	13.83	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call		6,114.35000	6.11435	5,906,360	13.00	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		596.49000	0.59649	611,170	9.97	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call		864.99000	0.86499	665,660	10.05	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put		1.23000	0.00123	0,370	13.08	0.00	0	38

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	11.35	Call			7,095.48000	7.09548	6,888,200	13.44	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			0.43000	0.00043	0,100	13.44	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			1,375.36000	1.37536	1,151,640	10.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			2,697.78000	2.69778	2,893,010	8.09	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			449.87000	0.44987	300,370	9.57	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			294.42000	0.29442	276,810	10.51	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			1,445.72000	1.44572	1,220,390	10.54	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			283.47000	0.28347	265,090	10.54	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			781.47000	0.78147	589,200	9.97	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Call			754.60000	0.75460	564,850	9.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			616.49000	0.61649	633,690	9.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			539.58000	0.53958	547,200	10.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			1,205.12000	1.20512	986,740	10.35	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			367.15000	0.36715	355,720	10.35	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			15.89000	0.01589	4,170	8.09	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			0.01000	0.00001	0,000	6.61	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			4,606.45000	4.60645	4,813,390	6.61	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			1.72000	0.00172	0,220	7.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			3,467.24000	3.46724	3,672,690	7.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			3.24000	0.00324	0,520	7.64	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.66	Put			923.85000	0.92385	981,300	9.57	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.54	Call			3,987.79000	3.98779	3,808,920	10.94	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			951.15000	0.95115	983,940	10.94	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			4,348.96000	4.34896	4,165,260	11.05	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.42	Call			3,606.59000	3.60659	3,433,650	10.83	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			1,096.06000	1.09606	1,134,780	10.83	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			3,923.41000	3.92341	3,745,490	10.92	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			125.99000	0.12599	127,510	12.13	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call			11,148.57000	11.14857	10,937,020	12.13	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			53.64000	0.05364	53,750	12.13	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Call			1,629.84000	1.62984	1,508,940	10.21	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Put			2,498.86000	2.49886	2,589,620	10.21	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,866.99000	1.86699	1,737,120	10.28	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			833.52000	0.83352	861,480	11.05	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			6,797.09000	6.79709	6,594,100	11.72	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			352.23000	0.35223	360,900	11.72	0.00	0	10
R2030	On	04/05/2023	Bond Future	9.03	Call			645.84000	0.64584	577,530	9.98	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			4,527.85000	4.52785	4,671,200	9.98	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			1,450.39000	1.45039	1,337,010	10.16	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.52	Put			974.18000	0.97418	1,007,920	10.92	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	10.53	Call		3,955.56000	3.95556	3,777,160	10.93	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		962.61000	0.96261	995,870	10.93	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		245.03000	0.24503	249,840	12.00	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call		9,416.84000	9.41684	9,206,700	12.13	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		2,735.79000	2.73579	2,834,070	10.16	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		2,230.31000	2.23031	2,312,100	10.28	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		2,400.02000	2.40002	2,253,320	10.45	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	10.00	Put		1,762.38000	1.76238	1,827,340	10.45	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call		11,411.74000	11.41174	11,200,100	12.13	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		46.75000	0.04675	46,770	12.13	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call		7,843.16000	7.84316	7,636,310	12.00	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		766.64000	0.76664	792,720	10.83	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		6,718.82000	6.71882	6,528,260	10.84	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		759.97000	0.75997	785,790	10.84	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		6,752.60000	6.75260	6,561,790	10.85	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		753.18000	0.75318	778,750	10.85	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		3,734.77000	3.73477	3,579,690	9.98	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	12.89	Call		12,063.89000	12.06389	11,851,490	11.44	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		136.42000	0.13642	140,400	11.44	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.34	Call		6,684.90000	6.68490	6,494,600	10.83	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		1,744.10000	1.74410	1,805,400	9.98	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		4,463.77000	4.46377	4,297,000	10.20	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put		1,406.58000	1.40658	1,456,190	10.20	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		11,011.66000	11.01166	10,801,420	11.44	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		204.07000	0.20407	210,210	11.44	0.00	0	1,08
R2030	On	02/11/2023	Bond Future	10.80	Put		1,782.99000	1.78299	1,840,110	9.81	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		5,109.22000	5.10922	4,944,870	9.82	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,770.86000	1.77086	1,827,610	9.82	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		5,138.09000	5.13809	4,973,370	9.83	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		1,758.81000	1.75881	1,815,190	9.83	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		5,080.41000	5.08041	4,916,430	9.81	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Call		6,486.14000	6.48614	6,311,790	9.89	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,627.61000	1.62761	1,678,100	9.89	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		6,515.30000	6.51530	6,340,660	9.90	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,618.13000	1.61813	1,668,330	9.90	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		6,544.51000	6.54451	6,369,580	9.91	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,608.71000	1.60871	1,658,620	9.91	0.00	0	
Total R2030 Option											0.00	0	19,98
Total For R2030											716,610,514.95	7,783	146,91

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	02/02/2023			10.44129	90.21403	10.44266	90.20677		11.79	18,042,806.00	200	52,06
R2032	On	04/05/2023			10.55069	87.79422	10.55198	87.78753		13.16	8,779,422.00	100	173,28
R2032	On	03/08/2023			10.64451	89.59053	10.64578	89.58410		12.38	0.00	0	2,60
R2032	On	02/11/2023			10.73560	87.30848	10.73689	87.30209		11.92	0.00	0	
R2032	On	01/02/2024			10.86872	88.96309	10.87017	88.95610		10.70	0.00	0	
Total R2032 Future											26,822,228.00	300	227,96
R2032	On	02/02/2023	9.31	Call			0.00000	0.00000	0,000	8.48	0.00	0	48
R2032	On	02/02/2023	9.31	Put			6,289.70000	6.28970	6,282,440	8.48	0.00	0	
R2032	On	02/02/2023	9.92	Put			2,882.79000	2.88279	2,851,410	10.75	0.00	0	
R2032	On	02/02/2023	12.75	Call			11,180.15000	11.18015	11,187,400	16.50	0.00	0	
R2032	On	02/02/2023	12.75	Put			0.01000	0.00001	0,000	16.50	0.00	0	78
R2032	On	02/02/2023	11.50	Call			5,390.29000	5.39029	5,389,340	14.92	0.00	0	
R2032	On	02/02/2023	11.50	Put			12.66000	0.01266	4,450	14.92	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			6,301.94000	6.30194	6,305,580	15.32	0.00	0	
R2032	On	02/02/2023	11.69	Put			5.01000	0.00501	1,390	15.32	0.00	0	
R2032	On	02/02/2023	11.84	Call			7,015.35000	7.01535	7,020,790	15.64	0.00	0	
R2032	On	02/02/2023	11.84	Put			2.36000	0.00236	0,540	15.64	0.00	0	50
R2032	On	02/02/2023	10.50	Call			1,007.85000	1.00785	909,000	12.50	0.00	0	
R2032	On	02/02/2023	10.50	Put			704.42000	0.70442	598,310	12.50	0.00	0	48
R2032	On	02/02/2023	10.67	Call			1,598.29000	1.59829	1,512,950	12.96	0.00	0	78
R2032	On	02/02/2023	10.67	Put			403.43000	0.40343	310,830	12.96	0.00	0	
R2032	On	02/02/2023	11.45	Call			5,149.47000	5.14947	5,146,650	14.82	0.00	0	
R2032	On	02/02/2023	11.45	Put			16.07000	0.01607	5,990	14.82	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			671.37000	0.67137	574,280	12.16	0.00	0	
R2032	On	02/02/2023	10.38	Put			1,004.54000	1.00454	900,190	12.16	0.00	0	
R2032	On	02/02/2023	10.39	Call			696.52000	0.69652	598,880	12.19	0.00	0	
R2032	On	02/02/2023	10.39	Put			976.41000	0.97641	871,510	12.19	0.00	0	
R2032	On	02/02/2023	10.40	Call			722.28000	0.72228	624,150	12.22	0.00	0	
R2032	On	02/02/2023	10.40	Put			948.93000	0.94893	843,540	12.22	0.00	0	
R2032	On	02/02/2023	10.16	Call			251.61000	0.25161	183,700	11.51	0.00	0	
R2032	On	02/02/2023	10.16	Put			1,767.92000	1.76792	1,692,750	11.51	0.00	0	48
R2032	On	02/02/2023	10.22	Call			341.19000	0.34119	262,640	11.70	0.00	0	50
R2032	On	02/02/2023	9.47	Call			0.16000	0.00016	0,020	9.10	0.00	0	50
R2032	On	02/02/2023	9.47	Put			5,366.11000	5.36611	5,358,710	9.10	0.00	0	
R2032	On	02/02/2023	9.92	Call			51.70000	0.05170	27,580	10.75	0.00	0	78
R2032	On	02/02/2023	10.22	Put			1,532.75000	1.53275	1,446,940	11.70	0.00	0	
R2032	On	02/02/2023	10.30	Call			489.26000	0.48926	399,310	11.93	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			1,250.25000	1.25025	1,153,040	11.93	0.00	0	
R2032	On	04/05/2023	10.87	Call			3,413.97000	3.41397	3,382,760	13.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	04/05/2023	Bond Future	10.53	Call			2,411.27000	2.41127	2,378,820	13.20	0.00	0	7
R2032	On	04/05/2023	Bond Future	11.06	Put			1,461.15000	1.46115	1,424,930	13.83	0.00	0	7
R2032	On	04/05/2023	Bond Future	11.37	Call			5,147.49000	5.14749	5,121,730	14.22	0.00	0	4
R2032	On	04/05/2023	Bond Future	11.37	Put			1,042.34000	1.04234	1,009,890	14.22	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			2,660.36000	2.66036	2,627,980	13.30	0.00	0	4
R2032	On	04/05/2023	Bond Future	10.62	Put			2,308.92000	2.30892	2,269,850	13.30	0.00	0	
R2032	On	04/05/2023	Bond Future	10.53	Put			2,525.24000	2.52524	2,486,100	13.20	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			1,786.80000	1.78680	1,748,900	13.59	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			3,445.88000	3.44588	3,414,740	13.61	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			1,768.20000	1.76820	1,730,370	13.61	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Call			1,275.72000	1.27572	1,246,490	12.69	0.00	0	7
R2032	On	04/05/2023	Bond Future	10.03	Put			4,036.00000	4.03600	4,000,080	12.69	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			13,421.40000	13.42140	13,422,630	15.61	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			60.04000	0.06004	54,580	15.61	0.00	0	4
R2032	On	04/05/2023	Bond Future	10.89	Call			3,477.91000	3.47791	3,446,850	13.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			1,749.76000	1.74976	1,712,010	13.62	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Call			4,041.35000	4.04135	4,011,820	13.83	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Put			6,656.53000	6.65653	6,632,620	11.75	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			2,406.43000	2.40643	2,384,970	12.20	0.00	0	1,5
R2032	On	03/08/2023	Bond Future	11.76	Call			6,827.39000	6.82739	6,810,170	13.71	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			4,181.37000	4.18137	4,153,480	12.20	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			1,416.50000	1.41650	1,392,850	13.71	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			6,863.03000	6.86303	6,845,880	13.73	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			1,405.62000	1.40562	1,382,040	13.73	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call			1,140.69000	1.14069	1,123,210	11.75	0.00	0	1,5
R2032	On	03/08/2023	Bond Future	11.90	Call			7,329.90000	7.32990	7,313,660	13.87	0.00	0	5,0
R2032	On	03/08/2023	Bond Future	11.90	Put			1,270.95000	1.27095	1,248,280	13.87	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			6,791.80000	6.79180	6,774,510	13.70	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			1,427.46000	1.42746	1,403,740	13.70	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			2,699.12000	2.69912	2,677,560	12.36	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			5,078.98000	5.07898	5,063,830	12.37	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			2,681.92000	2.68192	2,660,380	12.37	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			5,109.29000	5.10929	5,094,180	12.38	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			2,664.52000	2.66452	2,643,020	12.38	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			5,048.44000	5.04844	5,033,270	12.36	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call			6,708.86000	6.70886	6,698,880	11.64	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put			2,237.29000	2.23729	2,220,320	11.64	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call			6,740.85000	6.74085	6,730,900	11.65	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put			2,224.31000	2.22431	2,207,370	11.65	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			6,772.88000	6.77288	6,762,960	11.66	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	01/02/2024	Bond Future	11.85	Put			2,211.40000	2.21140	2,194,490	11.66	0.00	0	
Total R2032 Option												0.00	0	40,50
Total For R2032												26,822,228.00	300	268,46
R2035	On	02/02/2023	Bond Future			11.02259	89.76988	10.98383	89.99951		13.29	727,136,028.00	8,100	91,60
R2035	On	04/05/2023	Bond Future			11.13672	86.99831	11.09633	87.23303		14.82	695,986,480.00	8,000	151,20
R2035	On	03/08/2023	Bond Future			11.23872	88.77785	11.19666	89.01779		14.68	0.00	0	1,50
R2035	On	02/11/2023	Bond Future			11.34177	86.13323	11.29801	86.37832		14.53	0.00	0	10
R2035	On	01/02/2024	Bond Future			11.48522	87.76634	11.43969	88.01564		13.83	0.00	0	
Total R2035 Future												1,423,122,508.00	16,100	244,54
R2035	On	02/02/2023	Bond Future	9.81	Call			0.16000	0.00016	0,010	12.16	0.00	0	50
R2035	On	02/02/2023	Bond Future	11.94	Call			5,430.85000	5.43085	5,195,420	14.78	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			11.04000	0.01104	5,240	14.78	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			5,644.54000	5.64454	5,410,110	14.85	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			8.74000	0.00874	3,940	14.85	0.00	0	30
R2035	On	02/02/2023	Bond Future	13.22	Call			11,937.68000	11.93768	11,708,050	16.36	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			615.49000	0.61549	428,440	13.11	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			1,234.92000	1.23492	1,277,500	13.11	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,113.03000	1.11303	875,260	13.37	0.00	0	90
R2035	On	02/02/2023	Bond Future	11.05	Put			721.54000	0.72154	713,400	13.37	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,147.62000	1.14762	907,680	13.38	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			6,854.03000	6.85403	7,083,320	12.10	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			224.58000	0.22458	122,990	12.78	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			2,177.45000	2.17745	2,305,490	12.78	0.00	0	50
R2035	On	02/02/2023	Bond Future	10.86	Call			568.44000	0.56844	388,770	13.08	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			1,307.91000	1.30791	1,357,870	13.08	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			591.67000	0.59167	408,280	13.09	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			0.00000	0.00000	0,000	16.36	0.00	0	90
R2035	On	02/02/2023	Bond Future	10.30	Call			20.38000	0.02038	5,810	12.34	0.00	0	90
R2035	On	02/02/2023	Bond Future	10.30	Put			4,218.28000	4.21828	4,433,340	12.34	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			161.33000	0.16133	81,170	12.70	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			2,482.88000	2.48288	2,632,350	12.70	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			201.73000	0.20173	107,500	12.76	0.00	0	30
R2035	On	02/02/2023	Bond Future	11.06	Put			697.18000	0.69718	686,870	13.38	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put			7,384.70000	7.38470	7,614,180	12.16	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			0.25000	0.00025	0,020	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			7,118.83000	7.11883	7,348,230	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			0.37000	0.00037	0,030	12.10	0.00	0	30
R2035	On	02/02/2023	Bond Future	10.64	Put			2,277.25000	2.27725	2,412,650	12.76	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			1,271.09000	1.27109	1,317,330	13.09	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	04/05/2023	Bond Future	11.20	Put			2,507.50000	2.50750	2,574,140	15.12	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			3,140.85000	3.14085	2,972,000	15.13	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			4,429.29000	4.42929	4,549,780	14.27	0.00	0	
R2035	On	04/05/2023	Bond Future	11.05	Call			2,637.24000	2.63724	2,481,320	14.89	0.00	0	7;
R2035	On	04/05/2023	Bond Future	11.87	Put			1,247.17000	1.24717	1,273,880	16.12	0.00	0	7;
R2035	On	04/05/2023	Bond Future	12.46	Call			8,094.04000	8.09404	7,868,190	16.98	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			648.37000	0.64837	657,240	16.98	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.20	Call			3,108.15000	3.10815	2,940,070	15.12	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Put			8,109.04000	8.10904	8,295,950	13.61	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			1,115.20000	1.11520	1,018,490	14.06	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.21	Put			2,482.58000	2.48258	2,548,450	15.13	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			3,173.72000	3.17372	3,004,100	15.15	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			2,457.88000	2.45788	2,522,980	15.15	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,469.22000	1.46922	1,354,990	14.27	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.55	Call			1,363.84000	1.36384	1,254,500	14.20	0.00	0	7;
R2035	On	04/05/2023	Bond Future	10.55	Put			4,630.03000	4.63003	4,755,410	14.20	0.00	0	
R2035	On	04/05/2023	Bond Future	11.05	Put			2,907.61000	2.90761	2,986,410	14.89	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Call			3,011.15000	3.01115	2,845,410	15.07	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put			2,583.70000	2.58370	2,652,680	15.07	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			397.55000	0.39755	349,740	13.61	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call			11,275.52000	11.27552	11,041,200	17.75	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			268.72000	0.26872	269,120	17.75	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.80	Call			5,307.06000	5.30706	5,102,130	16.02	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put			1,344.63000	1.34463	1,374,420	16.02	0.00	0	1,0;
R2035	On	04/05/2023	Bond Future	11.87	Call			5,589.44000	5.58944	5,381,430	16.12	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Put			5,184.28000	5.18428	5,322,290	14.06	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			2,158.46000	2.15846	2,206,180	15.60	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			6,512.25000	6.51225	6,319,630	15.61	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			2,142.56000	2.14256	2,189,880	15.61	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			6,549.73000	6.54973	6,356,710	15.62	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			2,127.01000	2.12701	2,173,930	15.62	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			6,475.07000	6.47507	6,282,850	15.60	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			4,785.14000	4.78514	4,628,470	14.70	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put			4,159.88000	4.15988	4,248,300	14.70	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			4,816.08000	4.81608	4,658,910	14.71	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			4,135.31000	4.13531	4,223,230	14.71	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call			4,847.10000	4.84710	4,689,440	14.73	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			4,110.86000	4.11086	4,198,290	14.73	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put			3,292.14000	3.29214	3,360,490	14.51	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call			7,255.50000	7.25550	7,075,270	14.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	01/02/2024	Bond Future	12.18	Put		3,327.04000	3.32704	3,396,110	14.49	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		7,289.29000	7.28929	7,108,700	14.50	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,309.54000	3.30954	3,378,250	14.50	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		7,323.12000	7.32312	7,142,170	14.51	0.00	0	
Total R2035 Option											0.00	0	11,82
Total For R2035											1,423,122,508.00	16,100	256,36
R2037	On	02/02/2023	Bond Future			11.23632	81.08940	11.21754	81.20166	15.11	0.00	0	39,26
R2037	On	04/05/2023	Bond Future			11.35412	82.65342	11.33453	82.76844	16.03	165,306.84	2	60,72
R2037	On	03/08/2023	Bond Future			11.46291	80.08600	11.44250	80.20374	16.73	0.00	0	71,08
R2037	On	02/11/2023	Bond Future			11.56075	81.76623	11.53956	81.88658	15.76	0.00	0	
R2037	On	01/02/2024	Bond Future			11.69510	79.06218	11.67315	79.18437	15.83	0.00	0	
Total R2037 Future											165,306.84	2	171,08
R2037	On	02/02/2023	Bond Future	11.05	Call		490.24000	0.49024	356,790	14.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		1,501.97000	1.50197	1,480,780	14.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		601.02000	0.60102	454,950	14.85	0.00	0	51
R2037	On	02/02/2023	Bond Future	11.10	Put		1,308.88000	1.30888	1,275,070	14.85	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,362.38000	4.36238	4,232,270	16.41	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		37.87000	0.03787	20,020	16.41	0.00	0	51
R2037	On	02/02/2023	Bond Future	11.03	Call		450.00000	0.45000	321,980	14.72	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		1,583.74000	1.58374	1,567,980	14.72	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		469.83000	0.46983	339,070	14.74	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		1,542.53000	1.54253	1,524,030	14.74	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		4,995.76000	4.99576	4,877,370	17.15	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		1,549.37000	1.54937	1,546,000	17.15	0.00	0	71
R2037	On	04/05/2023	Bond Future	11.03	Call		1,979.80000	1.97980	1,893,540	15.70	0.00	0	41
R2037	On	04/05/2023	Bond Future	11.03	Put		3,799.23000	3.79923	3,827,990	15.70	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,741.60000	2.74160	2,642,600	16.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		2,944.93000	2.94493	2,960,950	16.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,772.32000	2.77232	2,672,890	16.13	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,916.69000	2.91669	2,932,280	16.13	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		1,780.20000	1.78020	1,698,160	15.58	0.00	0	71
R2037	On	04/05/2023	Bond Future	10.95	Put		4,087.54000	4.08754	4,120,520	15.58	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put		1,827.04000	1.82704	1,827,100	16.89	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		12,628.29000	12.62829	12,506,310	19.21	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		186.60000	0.18660	179,640	19.21	0.00	0	41
R2037	On	04/05/2023	Bond Future	11.32	Call		2,803.20000	2.80320	2,703,360	16.14	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		2,888.67000	2.88867	2,903,850	16.14	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		4,384.14000	4.38414	4,269,180	16.89	0.00	0	41
R2037	On	03/08/2023	Bond Future	12.14	Call		6,257.67000	6.25767	6,149,740	17.63	0.00	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
R2037	On	03/08/2023	Bond Future	12.14	Put		2,373.47000	2.37347	2,383,280	17.63	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		6,184.48000	6.18448	6,076,910	17.61	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		2,407.76000	2.40776	2,417,930	17.61	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		6,220.94000	6.22094	6,113,190	17.62	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		2,390.45000	2.39045	2,400,440	17.62	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,539.17000	4.53917	4,572,030	15.82	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		4,628.94000	4.62894	4,541,190	15.83	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,512.84000	4.51284	4,545,440	15.83	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		4,659.16000	4.65916	4,571,170	15.84	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,486.35000	4.48635	4,518,710	15.84	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		4,598.50000	4.59850	4,511,010	15.82	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		7,089.18000	7.08918	6,991,620	16.45	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,600.78000	3.60078	3,625,410	16.45	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		7,122.46000	7.12246	7,024,730	16.46	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,581.91000	3.58191	3,606,370	16.46	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		7,055.65000	7.05565	6,958,260	16.44	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,619.45000	3.61945	3,644,250	16.44	0.00	0	
Total R2037 Option											0.00	0	3,76
Total For R2037											165,306.84	2	174,84
R2040	On	02/02/2023	Bond Future			11.40618	82.28131	11.39242	82.36920	16.15	976,267,743.15	11,865	87,48
R2040	On	04/05/2023	Bond Future			11.52329	83.86835	11.50892	83.95855	17.16	624,399,865.75	7,445	42,25
R2040	On	03/08/2023	Bond Future			11.63191	81.07532	11.61694	81.16772	17.96	426,861,559.80	5,265	91,67
R2040	On	02/11/2023	Bond Future			11.72970	82.77639	11.71416	82.87091	16.95	0.00	0	8
R2040	On	01/02/2024	Bond Future			11.86209	79.84097	11.84602	79.93683	17.08	0.00	0	
Total R2040 Future											2,027,529,168.70	24,575	221,43
R2040	On	02/02/2023	Bond Future	10.18	Call		0.14000	0.00014	0,010	14.67	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		8,356.73000	8.35673	8,444,490	14.67	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		26.14000	0.02614	11,930	18.12	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.12	Call		352.16000	0.35216	241,790	15.91	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		70.53000	0.07053	40,170	17.74	0.00	0	56
R2040	On	02/02/2023	Bond Future	10.96	Call		153.62000	0.15362	88,240	15.62	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.93	Put		3,169.85000	3.16985	3,199,980	15.57	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		5,180.28000	5.18028	5,076,310	18.06	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		30.51000	0.03051	14,430	18.06	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		5,348.76000	5.34876	5,246,660	18.12	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		336.00000	0.33600	228,480	15.89	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		2,172.73000	2.17273	2,153,100	15.89	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		2,122.77000	2.12277	2,100,290	15.91	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		480.74000	0.48074	351,100	16.04	0.00	0	56

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	11.19	Put		1,790.74000	1.79074	1,748,990	16.04	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		4,229.03000	4.22903	4,110,780	17.74	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		0.20000	0.00020	0,020	14.64	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put		8,134.52000	8.13452	8,222,230	14.64	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		128.93000	0.12893	71,170	15.57	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put		2,991.99000	2.99199	3,014,500	15.62	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		320.41000	0.32041	215,770	15.87	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		2,223.35000	2.22335	2,206,600	15.87	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		2,780.43000	2.78043	2,692,400	17.03	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,440.66000	1.44066	1,374,630	16.26	0.00	0	38
R2040	On	04/05/2023	Bond Future	12.05	Put		1,794.38000	1.79438	1,781,220	18.11	0.00	0	68
R2040	On	04/05/2023	Bond Future	12.78	Call		8,250.60000	8.25060	8,143,810	19.35	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		839.47000	0.83947	822,880	19.35	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.41	Call		2,748.90000	2.74890	2,661,240	17.01	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		3,374.10000	3.37410	3,376,640	17.01	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		9,526.41000	9.52641	9,586,460	15.74	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		3,342.08000	3.34208	3,344,250	17.03	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		2,812.30000	2.81230	2,723,920	17.04	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		3,310.49000	3.31049	3,312,310	17.04	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,069.70000	1.06970	1,013,350	16.04	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		6,201.19000	6.20119	6,235,040	16.04	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Put		3,156.10000	3.15610	3,156,180	17.13	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call		5,086.10000	5.08610	4,982,740	18.11	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Put		5,275.34000	5.27534	5,299,510	16.26	0.00	0	
R2040	On	04/05/2023	Bond Future	11.03	Call		1,689.42000	1.68942	1,618,030	16.41	0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Put		4,786.92000	4.78692	4,805,730	16.41	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		392.16000	0.39216	362,010	15.74	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		11,307.86000	11.30786	11,204,010	20.47	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		412.69000	0.41269	399,040	20.47	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Call		2,974.09000	2.97409	2,883,970	17.13	0.00	0	48
R2040	On	03/08/2023	Bond Future	12.22	Call		6,436.88000	6.43688	6,344,360	19.06	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		2,841.11000	2.84111	2,840,990	19.06	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		6,474.77000	6.47477	6,382,100	19.08	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		2,821.50000	2.82150	2,821,230	19.08	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,398.85000	6.39885	6,306,460	19.05	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		2,860.64000	2.86064	2,860,650	19.05	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,345.12000	5.34512	5,366,480	16.75	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		4,552.94000	4.55294	4,479,580	16.77	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		5,314.32000	5.31432	5,335,480	16.77	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		4,583.76000	4.58376	4,510,190	16.78	0.00	0	

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	02/11/2023	Bond Future	11.60	Put			5,283.41000	5.28341	5,304,360	16.78	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			4,521.93000	4.52193	4,448,770	16.75	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call			7,165.52000	7.16552	7,084,790	17.77	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put			4,355.14000	4.35514	4,370,270	17.77	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call			7,199.93000	7.19993	7,119,060	17.78	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put			4,333.12000	4.33312	4,348,110	17.78	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call			7,234.39000	7.23439	7,153,390	17.79	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put			4,311.21000	4.31121	4,326,070	17.79	0.00	0	
Total R2040 Option												0.00	0	6,28
Total For R2040												2,027,529,168.70	24,575	227,71
R2044	On	02/02/2023	Bond Future			11.47555	78.69911	11.45169	78.85347		17.24	62,959,288.00	800	35,98
R2044	On	04/05/2023	Bond Future			11.58816	80.21705	11.56334	80.37498		18.33	72,195,345.00	900	52,7
R2044	On	03/08/2023	Bond Future			11.69260	77.47453	11.66680	77.63609		19.23	0.00	0	21,47
R2044	On	02/11/2023	Bond Future			11.78647	79.10007	11.75975	79.26511		18.16	0.00	0	
R2044	On	01/02/2024	Bond Future			11.91275	76.21999	11.88507	76.38780		18.33	0.00	0	
Total R2044 Future												135,154,633.00	1,700	110,18
R2044	On	02/02/2023	Bond Future	12.00	Call			3,547.88000	3.54788	3,354,050	18.27	0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Call			2,014.55000	2.01455	1,795,510	17.65	0.00	0	1,70
R2044	On	02/02/2023	Bond Future	11.00	Put			3,152.30000	3.15230	3,242,790	16.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Call			2,251.01000	2.25101	2,034,160	17.75	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Put			356.81000	0.35681	294,320	17.75	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	11.90	Call			3,011.02000	3.01102	2,806,780	18.06	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Put			193.00000	0.19300	143,120	18.06	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			300.25000	0.30025	188,130	16.57	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put			124.32000	0.12432	84,850	18.27	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.16	Call			315.32000	0.31532	199,750	16.58	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			2,243.94000	2.24394	2,282,730	16.58	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call			381.11000	0.38111	251,710	16.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Put			2,040.65000	2.04065	2,065,610	16.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			2,296.38000	2.29638	2,338,620	16.57	0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Put			432.49000	0.43249	367,810	17.65	0.00	0	
R2044	On	02/02/2023	Bond Future	11.10	Call			232.61000	0.23261	137,530	16.47	0.00	0	1,70
R2044	On	02/02/2023	Bond Future	11.10	Put			2,567.67000	2.56767	2,626,950	16.47	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			285.67000	0.28567	177,010	16.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			2,349.40000	2.34940	2,395,100	16.55	0.00	0	
R2044	On	02/02/2023	Bond Future	10.30	Call			0.34000	0.00034	0,030	15.78	0.00	0	
R2044	On	02/02/2023	Bond Future	10.30	Put			8,093.04000	8.09304	8,247,090	15.78	0.00	0	
R2044	On	02/02/2023	Bond Future	10.75	Call			23.39000	0.02339	7,760	15.94	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	10.75	Put			4,798.11000	4.79811	4,936,840	15.94	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 02/02/2023 Bond Future	11.00	Call			132.29000	0.13229	68,420	16.29		0.00	0	2,50
R2044 On 04/05/2023 Bond Future	11.42	Put			3,612.73000	3.61273	3,651,710	18.19		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,721.52000	2.72152	2,601,970	18.21		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			5,788.80000	5.78880	5,634,630	19.71		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			3,579.15000	3.57915	3,617,530	18.21		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			1,608.65000	1.60865	1,612,410	19.71		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.41	Call			2,658.95000	2.65895	2,540,620	18.17		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,646.57000	3.64657	3,686,170	18.17		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,690.15000	2.69015	2,571,200	18.19		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			3,811.43000	3.81143	3,674,860	18.78		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			2,636.62000	2.63662	2,657,980	18.78		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			4,766.89000	4.76689	4,620,190	19.25		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			2,064.26000	2.06426	2,075,490	19.25		0.00	0	4,10
R2044 On 03/08/2023 Bond Future	12.16	Put			3,162.41000	3.16241	3,188,590	20.30		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,193.73000	6.19373	6,058,060	20.32		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			3,141.20000	3.14120	3,167,090	20.32		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			6,118.84000	6.11884	5,983,740	20.28		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,183.77000	3.18377	3,210,230	20.28		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,156.25000	6.15625	6,020,870	20.30		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			4,447.92000	4.44792	4,340,810	17.92		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,700.48000	5.70048	5,758,410	17.92		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,478.88000	4.47888	4,371,410	17.93		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,667.94000	5.66794	5,725,510	17.93		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			4,417.04000	4.41704	4,310,300	17.90		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,733.19000	5.73319	5,791,490	17.90		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,714.56000	4.71456	4,759,330	18.99		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			7,028.72000	7.02872	6,905,420	19.00		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,691.34000	4.69134	4,735,850	19.00		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			7,062.95000	7.06295	6,939,400	19.01		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,667.94000	4.66794	4,712,200	19.01		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			6,994.23000	6.99423	6,871,190	18.99		0.00	0	
Total R2044 Option										0.00	0	24,60
Total For R2044										135,154,633.00	1,700	134,81
R2048 On 02/02/2023 Bond Future			11.32465	82.55854	11.29572	82.75376		16.96		0.00	0	55,70
R2048 On 04/05/2023 Bond Future			11.42760	79.69208	11.39754	79.89172		19.04	19,126,099.20		240	249,80
R2048 On 03/08/2023 Bond Future			11.52310	81.28471	11.49191	81.48876		18.93	0.00		0	
R2048 On 02/11/2023 Bond Future			11.60995	78.56582	11.57766	78.77427		18.83	0.00		0	
R2048 On 01/02/2024 Bond Future			11.72508	80.09204	11.69165	80.30407		17.61	0.00		0	13,00
Total R2048 Future										19,126,099.20	240	318,60

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	02/02/2023	Bond Future	10.40	Call		4.03000	0.00403	0,770	15.55	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		6,491.42000	6.49142	6,683,380	15.55	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		321.61000	0.32161	196,960	16.48	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.00	Put		2,366.49000	2.36649	2,437,060	16.48	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		427.21000	0.42721	279,030	16.60	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		1,999.46000	1.99946	2,042,610	16.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		467.19000	0.46719	311,250	16.63	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		1,949.86000	1.94986	1,989,140	16.63	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		509.72000	0.50972	346,090	16.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		1,852.89000	1.85289	1,884,480	16.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		2,049.80000	2.04980	2,096,840	16.60	0.00	0	
R2048	On	02/02/2023	Bond Future	11.60	Call		2,376.48000	2.37648	2,123,750	17.67	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.60	Put		364.76000	0.36476	307,250	17.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		2,897.06000	2.89706	2,650,210	17.87	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put		243.77000	0.24377	192,140	17.87	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		446.89000	0.44689	294,820	16.61	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,086.42000	3.08642	2,939,850	19.21	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		3,471.06000	3.47106	3,524,130	19.21	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,120.69000	3.12069	2,973,410	19.23	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		3,438.24000	3.43824	3,490,600	19.23	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,052.33000	3.05233	2,906,480	19.19	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		3,504.15000	3.50415	3,557,940	19.19	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,728.36000	6.72836	6,561,630	19.88	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		2,973.10000	2.97310	3,010,420	19.88	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,768.15000	6.76815	6,601,080	19.89	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		2,952.83000	2.95283	2,989,810	19.89	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,807.78000	6.80778	6,640,360	19.91	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		2,932.49000	2.93249	2,969,120	19.91	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,933.91000	4.93391	4,800,020	18.80	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,570.40000	5.57040	5,644,960	18.80	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,966.96000	4.96696	4,832,630	18.82	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,537.85000	5.53785	5,611,970	18.82	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,900.68000	4.90068	4,767,220	18.79	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,602.86000	5.60286	5,677,850	18.79	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		7,298.54000	7.29854	7,146,640	18.10	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,478.47000	4.47847	4,538,600	18.10	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		7,334.82000	7.33482	7,182,590	18.11	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,455.26000	4.45526	4,515,060	18.11	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		7,262.62000	7.26262	7,111,040	18.08	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,502.12000	4.50212	4,562,570	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	Opt Intere
Total R2048 Option												0.00	0	5,80
Total For R2048												19,126,099.20	240	324,44
R209	On	02/02/2023	Bond Future			11.04532	69.36768	11.03655	69.41325		15.13	0.00	0	11,60
R209	On	04/05/2023	Bond Future			11.14991	67.55423	11.14072	67.60123		16.81	179,018,709.50	2,650	17,50
R209	On	03/08/2023	Bond Future			11.24174	68.93640	11.23217	68.98466		16.69	0.00	0	1,60
R209	On	02/11/2023	Bond Future			11.33111	67.22990	11.32118	67.27927		16.46	0.00	0	5,70
R209	On	01/02/2024	Bond Future			11.45191	68.50406	11.44168	68.55405		15.72	0.00	0	
Total R209 Future												179,018,709.50	2,650	36,60
R209	On	02/02/2023	Bond Future	10.78	Call			281.63000	0.28163	199,170	14.74	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			1,634.04000	1.63404	1,597,150	14.74	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			295.43000	0.29543	210,880	14.76	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			1,594.41000	1.59441	1,555,430	14.76	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			309.69000	0.30969	223,080	14.78	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			1,555.31000	1.55531	1,514,270	14.78	0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call			3,511.69000	3.51169	3,447,140	17.66	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put			1,707.77000	1.70777	1,690,220	17.66	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call			7,055.97000	7.05597	6,992,340	19.33	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put			576.91000	0.57691	560,280	19.33	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.09	Call			2,317.61000	2.31761	2,258,680	16.96	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put			6,635.52000	6.63552	6,656,630	15.44	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call			1,046.31000	1.04631	1,003,410	16.04	0.00	0	2,50
R209	On	04/05/2023	Bond Future	10.50	Put			4,439.88000	4.43988	4,443,980	16.04	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call			2,086.51000	2.08651	2,029,450	16.81	0.00	0	2,50
R209	On	04/05/2023	Bond Future	11.00	Put			2,812.05000	2.81205	2,801,990	16.81	0.00	0	6,20
R209	On	04/05/2023	Bond Future	11.09	Put			2,577.87000	2.57787	2,565,940	16.96	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,344.06000	2.34406	2,284,930	16.98	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			2,552.89000	2.55289	2,540,760	16.98	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,370.65000	2.37065	2,311,330	17.00	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			2,528.12000	2.52812	2,515,800	17.00	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call			426.73000	0.42673	400,840	15.44	0.00	0	50
R209	On	03/08/2023	Bond Future	11.94	Call			5,452.13000	5.45213	5,394,770	17.67	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			2,009.92000	2.00992	2,000,820	17.67	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			5,484.21000	5.48421	5,426,790	17.68	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			1,995.17000	1.99517	1,986,010	17.68	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			5,419.92000	5.41992	5,362,610	17.65	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			2,024.60000	2.02460	2,015,550	17.65	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			3,978.03000	3.97803	3,931,140	16.57	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			3,884.50000	3.88450	3,886,980	16.57	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			4,004.46000	4.00446	3,957,470	16.58	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	02/11/2023	Bond Future	11.35	Put		3,861.31000	3.86131	3,863,690	16.58	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,951.43000	3.95143	3,904,640	16.56	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,907.57000	3.90757	3,910,150	16.56	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		6,259.81000	6.25981	6,210,590	16.41	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,008.74000	3.00874	3,009,510	16.41	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		6,289.23000	6.28923	6,239,960	16.42	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,992.58000	2.99258	2,993,300	16.42	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		6,230.15000	6.23015	6,180,990	16.40	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,024.72000	3.02472	3,025,550	16.40	0.00	0	
Total R209 Option											0.00	0	21,25
Total For R209											179,018,709.50	2,650	57,85
R210	On	02/02/2023	Bond Future			223.87877	223.87877	223.13296	223.13296		0.00	0	31
R210	On	04/05/2023	Bond Future			225.16380	225.16380	224.40509	224.40509		0.00	0	7
R210	On	03/08/2023	Bond Future			229.82228	229.82228	229.04880	229.04880		0.00	0	30
R210	On	02/11/2023	Bond Future			231.53069	231.53069	230.74110	230.74110		0.00	0	
R210	On	01/02/2024	Bond Future			235.98190	235.98190	235.17589	235.17589		0.00	0	
Total R210 Future											0.00	0	74
Total For R210											0.00	0	74
R213	On	02/02/2023	Bond Future			10.23634	85.61199	10.20752	85.74981	11.08	0.00	0	20,45
R213	On	04/05/2023	Bond Future			10.33922	83.71156	10.30898	83.85268	12.15	0.00	0	32,87
R213	On	03/08/2023	Bond Future			10.42705	85.42374	10.39534	85.56816	11.26	0.00	0	
R213	On	02/11/2023	Bond Future			10.51628	83.66067	10.48305	83.80830	10.91	0.00	0	1,9
R213	On	01/02/2024	Bond Future			10.65400	85.24797	10.61924	85.39793	9.84	0.00	0	
Total R213 Future											0.00	0	55,23
R213	On	02/02/2023	Bond Future	9.16	Call			0.01000	0.00001	0,000	7.62	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			5,213.64000	5.21364	5,351,450	7.62	0	
R213	On	02/02/2023	Bond Future	12.20	Call			8,875.64000	8.87564	8,737,760	15.81	0	
R213	On	02/02/2023	Bond Future	12.20	Put			0.07000	0.00007	0,010	15.81	0	97
R213	On	02/02/2023	Bond Future	10.35	Call			1,120.54000	1.12054	947,590	11.38	0	
R213	On	02/02/2023	Bond Future	10.35	Put			442.02000	0.44202	406,890	11.38	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			712.83000	0.71283	558,540	10.95	0	
R213	On	02/02/2023	Bond Future	10.21	Put			700.96000	0.70096	684,490	10.95	0	
R213	On	02/02/2023	Bond Future	10.43	Call			1,389.79000	1.38979	1,212,820	11.62	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			333.39000	0.33339	294,240	11.62	0	
R213	On	02/02/2023	Bond Future	10.01	Call			297.74000	0.29774	195,370	10.30	0	
R213	On	02/02/2023	Bond Future	10.01	Put			1,250.21000	1.25021	1,285,660	10.30	0	47
R213	On	02/02/2023	Bond Future	10.22	Call			739.07000	0.73907	582,900	10.98	0	
R213	On	02/02/2023	Bond Future	10.22	Put			679.35000	0.67935	661,000	10.98	0	
R213	On	02/02/2023	Bond Future	10.23	Call			765.74000	0.76574	607,780	11.02	0	

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	02/02/2023	Bond Future	10.23	Put		658.21000	0.65821	638,070	11.02		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		1,365.35000	1.36535	1,384,240	12.67		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		3,333.19000	3.33319	3,211,670	12.65		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		1,395.62000	1.39562	1,415,220	12.65		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		3,363.30000	3.36330	3,241,420	12.66		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		1,380.42000	1.38042	1,399,660	12.66		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		3,393.52000	3.39352	3,271,290	12.67		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		6,474.90000	6.47490	6,345,010	12.62		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		1,080.14000	1.08014	1,094,670	12.62		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		6,408.83000	6.40883	6,279,280	12.60		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		1,097.83000	1.09783	1,112,700	12.60		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		6,441.85000	6.44185	6,312,130	12.61		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		1,088.95000	1.08895	1,103,650	12.61		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		2,127.37000	2.12737	2,163,030	11.45		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		4,928.73000	4.92873	4,816,500	11.46		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		2,113.31000	2.11331	2,148,710	11.46		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		4,871.74000	4.87174	4,760,020	11.44		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		2,141.53000	2.14153	2,177,440	11.44		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		4,900.20000	4.90020	4,788,230	11.45		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		6,369.34000	6.36934	6,250,440	10.85		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,822.74000	1.82274	1,853,800	10.85		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		6,398.99000	6.39899	6,279,900	10.86		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,812.19000	1.81219	1,843,060	10.86		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		6,339.72000	6.33972	6,221,020	10.84		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,833.35000	1.83335	1,864,610	10.84		0.00	0	
Total R213 Option												0.00	0	3,25
Total For R213												0.00	0	58,46
R214	On	02/02/2023	Bond Future			11.32543	66.08469	11.31165	66.15877	16.81		0.00	0	68,05
R214	On	04/05/2023	Bond Future			11.42609	64.06129	11.41175	64.13731	18.81		0.00	0	22,78
R214	On	03/08/2023	Bond Future			11.51627	65.37165	11.50139	65.44952	18.71		0.00	0	2,96
R214	On	02/11/2023	Bond Future			11.60654	63.44210	11.59113	63.52175	18.61		0.00	0	
R214	On	01/02/2024	Bond Future			11.72811	64.64504	11.71221	64.72586	17.79		0.00	0	
Total R214 Future												0.00	0	93,81
R214	On	02/02/2023	Bond Future		Call		0.00000	0.00000	0,000	16.17		0.00	0	
R214	On	02/02/2023	Bond Future		Put		33,841.23000	33.84123	33,915,310	16.17		0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Call		0.97000	0.00097	0,160	15.27		0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Put		5,829.15000	5.82915	5,902,420	15.27		0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put		133.56000	0.13356	90,440	17.92		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		360.96000	0.36096	258,290	16.50		0.00	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
R214	On	02/02/2023	Bond Future	11.09	Put		1,571.37000	1.57137	1,542,780	16.50	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		377.30000	0.37730	272,330	16.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Put		306.57000	0.30657	242,390	17.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call		235.76000	0.23576	154,660	16.33	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put		1,947.92000	1.94792	1,940,900	16.33	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		329.84000	0.32984	231,830	16.46	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Put		2,414.78000	2.41478	2,431,430	16.15	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,678.61000	2.67861	2,561,410	17.92	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Call		138.01000	0.13801	80,580	16.15	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.07	Put		1,651.23000	1.65123	1,627,300	16.46	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		345.16000	0.34516	244,800	16.48	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		1,611.03000	1.61103	1,584,750	16.48	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		1,532.33000	1.53233	1,501,440	16.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Call		1,829.03000	1.82903	1,690,770	17.52	0.00	0	2,30
R214	On	04/05/2023	Bond Future	11.38	Put		2,690.14000	2.69014	2,689,810	19.06	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,466.39000	2.46639	2,390,600	19.02	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		2,741.92000	2.74192	2,742,150	19.02	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,493.79000	2.49379	2,417,710	19.04	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		2,715.93000	2.71593	2,715,870	19.04	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,521.32000	2.52132	2,444,970	19.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,560.63000	5.56063	5,482,230	19.76	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,252.95000	2.25295	2,252,420	19.76	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,495.99000	5.49599	5,417,810	19.73	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,284.70000	2.28470	2,284,390	19.73	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,528.20000	5.52820	5,449,910	19.75	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,268.68000	2.26868	2,268,260	19.75	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,531.40000	4.53140	4,548,940	18.56	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,873.40000	3.87340	3,811,120	18.57	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,504.99000	4.50499	4,522,360	18.57	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,821.11000	3.82111	3,759,180	18.54	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,557.94000	4.55794	4,575,660	18.54	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,847.22000	3.84722	3,785,110	18.56	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,871.12000	5.87112	5,803,610	18.28	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,703.94000	3.70394	3,717,250	18.28	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,900.24000	5.90024	5,832,610	18.29	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,684.93000	3.68493	3,698,120	18.29	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,842.30000	5.84230	5,774,900	18.26	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,723.30000	3.72330	3,736,720	18.26	0.00	0	
Total R214 Option											0.00	0	4,60

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 For R214										0.00	0	98,41
Total for Bond										7,118,667,597.56	76,858	1,961,90
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

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 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	
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	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	02/02/2023	GOVI			866.07200	866.07200	867.18300	867.18300			8,660,720.00	1	13
GOVI	On	04/05/2023	GOVI			882.76400	882.76400	883.91600	883.91600			0.00	0	78
GOVI	On	03/08/2023	GOVI			900.80600	900.80600	901.99300	901.99300			0.00	0	
GOVI	On	02/11/2023	GOVI			919.68500	919.68500	920.90100	920.90100			0.00	0	
GOVI	On	01/02/2024	GOVI			937.19300	937.19300	938.41900	938.41900			0.00	0	
Total GOVI Future												8,660,720.00	1	93
GOVI	On	02/02/2023	GOVI	850.82	Call			163,630.00000	16.36300	152,520,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			163,530.00000	16.35300	152,420,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			163,430.00000	16.34300	152,320,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			310,460.00000	31.04600	298,940,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			310,360.00000	31.03600	298,840,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			310,560.00000	31.05600	299,040,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			647,830.00000	64.78300	635,960,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			647,730.00000	64.77300	635,860,000		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			647,630.00000	64.76300	635,760,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			351,010.00000	35.10100	338,850,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			350,910.00000	35.09100	338,750,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			350,810.00000	35.08100	338,650,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			584,290.00000	58.42900	572,030,000		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			584,190.00000	58.41900	571,930,000		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			584,390.00000	58.43900	572,130,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GOVI										8,660,720.00	1	93
Total for GOVI										8,660,720.00	1	93
AL37 On 02/02/2023 Index Future			869.18600	869.18600	869.66500	869.66500				0.00	0	
AL37 On 04/05/2023 Index Future			885.93800	885.93800	886.44600	886.44600				0.00	0	
AL37 On 03/08/2023 Index Future			904.04500	904.04500	904.57500	904.57500				0.00	0	
AL37 On 02/11/2023 Index Future			922.99200	922.99200	923.53800	923.53800				0.00	0	
AL37 On 01/02/2024 Index Future			940.56200	940.56200	941.10500	941.10500				0.00	0	
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 02/02/2023 Index Future			1,011.47400	1,011.47400	1,012.52000	1,012.52000				0.00	0	
AL7T On 04/05/2023 Index Future			1,030.96700	1,030.96700	1,032.05700	1,032.05700				0.00	0	
AL7T On 03/08/2023 Index Future			1,052.03900	1,052.03900	1,053.16400	1,053.16400				0.00	0	
AL7T On 02/11/2023 Index Future			1,074.08700	1,074.08700	1,075.24200	1,075.24200				0.00	0	
AL7T On 01/02/2024 Index Future			1,094.53400	1,094.53400	1,095.69500	1,095.69500				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 02/02/2023 Index Future			878.26000	878.26000	879.31500	879.31500				0.00	0	
ALBI On 04/05/2023 Index Future			895.18700	895.18700	896.28200	896.28200				0.00	0	
ALBI On 03/08/2023 Index Future			913.48300	913.48300	914.61300	914.61300				0.00	0	
ALBI On 02/11/2023 Index Future			932.62700	932.62700	933.78500	933.78500				0.00	0	
ALBI On 01/02/2024 Index Future			950.38200	950.38200	951.54800	951.54800				0.00	0	
Total ALBI Future										0.00	0	11
Total For ALBI										0.00	0	11
IGOV On 02/02/2023 Index Future			324.31200	324.31200	324.66000	324.66000				0.00	0	
IGOV On 04/05/2023 Index Future			330.64300	330.64300	331.00500	331.00500				0.00	0	
IGOV On 03/08/2023 Index Future			337.48000	337.48000	337.85300	337.85300				0.00	0	
IGOV On 02/11/2023 Index Future			344.63000	344.63000	345.01300	345.01300				0.00	0	
IGOV On 01/02/2024 Index Future			351.26600	351.26600	351.65100	351.65100				0.00	0	
Total IGOV Future										0.00	0	80
Total For IGOV										0.00	0	80
Total for Index										0.00	0	91
JIBAR f On 15/02/2023 Jibar Future			7.58500	92.41500	7.56000	92.44000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.61500	92.38500	7.58500	92.41500				0.00	0	
JIBAR f On 19/04/2023 Jibar Future			7.69500	92.30500	7.66500	92.33500				0.00	0	
JIBAR f On 17/05/2023 Jibar Future			7.71500	92.28500	7.67500	92.32500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			7.70000	92.30000	7.67000	92.33000				0.00	0	
JIBAR f On 19/07/2023 Jibar Future			7.66500	92.33500	7.63000	92.37000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.58500	92.41500	7.61500	92.38500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR f On 20/12/2023 Jibar Future			7.43000	92.57000	7.39000	92.61000			0.00	0	21
JIBAR f On 20/03/2024 Jibar Future			7.37500	92.62500	7.32500	92.67500			0.00	0	
JIBAR f On 19/06/2024 Jibar Future			7.17000	92.83000	7.12500	92.87500			0.00	0	
JIBAR f On 18/09/2024 Jibar Future			7.18500	92.81500	7.14000	92.86000			0.00	0	
JIBAR f On 18/12/2024 Jibar Future			7.24000	92.76000	7.20500	92.79500			0.00	0	
Total Jibar Future									0.00	0	41
Total For JIBAR FUTURE									0.00	0	41
Total for Jibar									0.00	0	41
Total for Derivatives :									7,127,328,317.56	76,859	1,964,17
ABCPI3 On 07/12/2023 Spot Bond			5.10000	324.50579	5.10000	324.42157			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.03329			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.58388			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.31000	101.68012	9.31000	101.65470			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.51500	89.14179	11.51500	89.11438			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.65313			0.00	0	
Total ABF006 SPOT									0.00	0	
Total For ABF006									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.41384			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.93390			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.21517			0.00	0	
Total ABFN18 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.44443				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.04255				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.10033				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	102.68648				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.55733				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.18774				0.00	0	2,000,000,00
Total ABFN29 SPOT										0.00	0	2,000,000,00
Total For ABFN29										0.00	0	2,000,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.24786				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.86695				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.06039				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	102.13334				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	102.27165				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.75569				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN41 On 16/09/2024 Spot Bond					0.00000	101.10823				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.93712				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.54228				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.20890				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.21133				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.66524				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.23420				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.27209				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.53561				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.43567				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.69003				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.46892				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	101.49957				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	101.63644				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	101.56430				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	101.13805				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	101.50550				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	101.55452				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.33379				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.68930				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.13594				0.00	570,000,000	570,000,000
Total ABGN02 SPOT										0.00	570,000,000	570,000,000
Total For ABGN02										0.00	570,000,000	570,000,000
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.72047				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.59784				0.00	0	
Total ABJ01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.13066				0.00	3,500,000,000	2,500,000,000
Total ABJ02 SPOT										0.00	3,500,000,000	2,500,000,000
Total For ABJ02										0.00	3,500,000,000	2,500,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.33991				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.69522				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.72402				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.91000	7.91000	7.91000	160.14257				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	64.25439	100.00000	64.10285				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.64000	3.64000	3.64000	164.81275				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	214.60122				0.00	0	10,000,000
Total ABN62 SPOT										0.00	0	10,000,000
Total For ABN62										0.00	0	10,000,000
ABN63 On 07/12/2033 Spot Bond			4.94000	4.94000	4.94000	239.31791				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			9.08000	9.08000	9.08000	103.00378				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.22500	8.22500	8.22500	108.46040				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.64000	106.42570	8.64000	106.40084				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.63500	109.91784	8.63500	109.89218				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.05000	104.42843	8.05000	104.40567				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.89000	103.03915	8.89000	103.01440				0.00	0	10,000,00
Total ABS7 SPOT										0.00	0	10,000,00
Total For ABS7										0.00	0	10,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	16.79769	100.00000	16.76010				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.75000	325.44857	4.75000	325.36719				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.10000	11.10000	11.10000	100.21850				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.97469				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.95528				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	192.34412				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	195.57519				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.92258				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI02 On 11/09/2023 Spot Bond					0.00000	101.44205				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.58724				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.26882				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.23958				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.51021				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.13527				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	102.59932				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	102.44763				0.00	0	209,700,00
Total AGT01 SPOT										0.00	0	209,700,00
Total For AGT01										0.00	0	209,700,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.35562				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.60595				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.87795				0.00	0	15,000,00
Total AGT04 SPOT										0.00	0	15,000,00
Total For AGT04										0.00	0	15,000,00
AGT05 On 16/11/2027 Spot Bond					0.00000	101.94046				0.00	0	
Total AGT05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.16545				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.16906				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.52500	97.81745	8.52500	97.79490				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.17467				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.19335				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.21663				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.15561				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.44730				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.60500	104.35960	9.60500	104.33299				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.52302				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.50042				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.57124				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.28363				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.88306				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.38523				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.50031				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.57110				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.06607				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.54325				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.61157				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.53570				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.50916				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.60648				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.57287				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.59448				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.11903				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.47000	103.58058	8.47000	103.55706				0.00	0	670,000,00
Total AIR02 SPOT										0.00	0	670,000,00
Total For AIR02										0.00	0	670,000,00
AIR04 On 29/05/2024 Spot Bond			10.32000	100.14911	10.32000	100.12128				0.00	0	40,000,00
Total AIR04 SPOT										0.00	0	40,000,00
Total For AIR04										0.00	0	40,000,00
AIR05 On 29/05/2030 Spot Bond			11.69000	93.39405	11.69000	93.36474				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.71641				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.77735				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.46099				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.77000	193.06420	6.77000	193.00549				0.00	0	30,875,00
Total AIRL01 SPOT										0.00	0	30,875,00
Total For AIRL01										0.00	0	30,875,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.71423				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.02442				0.00	0	
Total APF09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.99792				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	102.10146				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.65333				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.29000	253.89416	5.29000	253.82696				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.90000	220.25290	5.90000	220.19102				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.46000	206.06930	5.46000	206.01381				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.38000	115.79969	5.38000	115.76893				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.75353				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.01888				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.87675				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.63611				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.52336				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	101.49688				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	101.11896				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.70810				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.91675				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.49310				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.12500	5.12500	5.12500	113.79166				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.59000	5.59000	5.59000	105.07227				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.00102				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.09285				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.80666				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.50088				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 31/01/2038 Spot Bond			5.49000	114.29364	5.49000	114.26295				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.92642				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.28845				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.03368				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.90211				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.90211				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.40974				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.15574				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.02973				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.43070				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.54080				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.02941				0.00	0	
Total ASN383 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.02941				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.19037				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.91979				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.89234				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.98951				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2023 Spot Bond					0.00000	101.25137				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	103.67785				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.80992				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.82538				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.10559				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	100.91941				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.20934				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.21055				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			10.06500	10.06500	10.06500	99.83482				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.56500	10.56500	10.56500	104.89380				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.88956				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.87787				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.48340				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.12373				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	119.05704				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.35000	10.35000	10.35000	104.81131				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.43865				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 15/09/2025 Spot Bond					0.00000	100.97491				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.97491				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.89072				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.92000	97.95560	9.92000	97.92954				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.10000	97.82932	9.10000	97.80541				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.65000	96.69871	9.65000	96.67367				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.65000	96.69871	9.65000	96.67367				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.22500	101.10073	8.22500	101.07859				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.17500	101.05311	10.17500	101.02586				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.12500	101.05433	10.12500	101.02720				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.62500	100.68697	9.62500	100.66126				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.62500	100.68697	9.62500	100.66126				0.00	0	
Total ASN538 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.58440				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	99.85629				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.26000	100.02563	10.26000	99.99844				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.35000	99.97413	10.35000	99.94671				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.21000	100.18000	10.21000	100.15290				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.83329				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.02487				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.29701				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	108.91243				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	99.55911				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	95.67093				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2023 Spot Bond			9.89000	99.86471	9.89000	99.83769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.37960				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.22263				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.04428				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.04784				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	101.67061				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	98.92455				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	99.83615				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2023 Spot Bond					0.00000	100.65719				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	95.15600				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	100.90902				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	101.74101				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 11/05/2023 Spot Bond					0.00000	102.08750				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.87785				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.66681				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.56247				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.97987				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.04358				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.41738				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.66347				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.19796				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.39057				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.62308				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.49188				0.00	0	
Total ASN665 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.59604				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.56149				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.70157				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.01353				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.04261				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.67079				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	98.66193				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.62070				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.85750				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.84238				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.18780				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.84210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.94561				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.95046				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.27433				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.84009				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.51231				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.68439				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.62900				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.28340				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.60343				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.14440				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.34826				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73: On 31/07/2026 Spot Bond					0.00000	99.84607				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.56144				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.62743				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.92134				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.93105				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	97.92611				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	99.85141				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.07593				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.03354				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.35384	9.35384	9.35384	104.66881				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.28356				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.01000	10.01000	10.01000	100.01722				0.00	0	
Total ASN796 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	99.83777				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	99.85224				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	99.85210				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.06946				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.83342				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.52479				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.55417				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.37330				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.80623				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	101.85120				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.38882				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.44738				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.44652				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.25430				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.22884				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.22884				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN833 On 31/01/2025 Spot Bond					0.00000	99.83788				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN834 On 20/06/2026 Spot Bond					0.00000	100.97612				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN837 On 21/04/2027 Spot Bond					0.00000	100.04747				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	100.04719				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	100.04719				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN840 On 22/04/2027 Spot Bond					0.00000	100.04925				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	118.21191				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84 On 26/04/2023 Spot Bond			6.73000	6.73000	6.73000	99.97695				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.78000	6.78000	6.78000	99.97682				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.93000	6.93000	6.93000	99.97642				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.86732				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.86798				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.92143				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.94099				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.56150				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.16321				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86 On 29/10/2025 Spot Bond					0.00000	99.87791				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	120.19886				0.00	0	
Total ASN862 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	106.46464				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.18404				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.18404				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.05036				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.06251				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.06251				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.61255				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.86655				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.04760				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.03790				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	99.82970				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.23174				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	100.17990				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	100.73235				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	101.10271				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			10.80000	100.60415	10.80000	100.57618				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN889 On 20/06/2027 Spot Bond					0.00000	101.02821				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN902 On 31/01/2030 Spot Bond					0.00000	99.86033				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN903 On 20/06/2026 Spot Bond					0.00000	100.91163				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN904 On 31/07/2027 Spot Bond					0.00000	101.59187				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN913 On 31/08/2027 Spot Bond					0.00000	101.62223				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	101.59187				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	101.56151				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN918 On 31/08/2027 Spot Bond					0.00000	101.57669				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	101.59946				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	101.57669				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN921 On 31/08/2027 Spot Bond					0.00000	101.59946				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	101.09905				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN932 On 20/12/2027 Spot Bond					0.00000	101.12908				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN934 On 20/12/2025 Spot Bond					0.00000	100.99894				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN935 On 06/02/2023 Spot Bond					0.00000	102.22731				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.50666				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN937 On 20/12/2027 Spot Bond					0.00000	101.07191				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN938 On 31/01/2030 Spot Bond					0.00000	99.84629				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	101.00887				0.00	0	
Total ASN940 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN940										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	100.97295				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94 On 20/12/2025 Spot Bond					0.00000	100.94072				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	101.12037				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94 On 20/06/2027 Spot Bond					0.00000	100.91414				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95 On 20/06/2027 Spot Bond					0.00000	100.92143				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95 On 31/08/2027 Spot Bond					0.00000	101.56151				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95 On 31/07/2027 Spot Bond					0.00000	99.83697				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95 On 20/12/2027 Spot Bond					0.00000	101.05737				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95 On 20/12/2025 Spot Bond					0.00000	100.94849				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95 On 20/12/2024 Spot Bond					0.00000	100.89234				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96 On 30/09/2027 Spot Bond					0.00000	100.58289				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96 On 07/12/2027 Spot Bond					0.00000	68.95360				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97 On 24/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000.00		8,000,000,000	8,000,000,000	8,000,000,000
Total ASN975 SPOT								10,000,000,000,000.00		8,000,000,000	8,000,000,000	8,000,000,000
Total For ASN975								10,000,000,000,000.00		8,000,000,000	8,000,000,000	8,000,000,000
BAW29 On 22/02/2023 Spot Bond					0.00000	101.52131				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.81000	101.31050	6.81000	101.29186				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.08960				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.18279				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.30576				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.67701				0.00	200,000,000	100,000,000
Total BAW38 SPOT										0.00	200,000,000	100,000,000
Total For BAW38										0.00	200,000,000	100,000,000
BAWGL On 22/08/2025 Spot Bond					0.00000	101.42374				0.00	500,000,000	500,000,000
Total BAWGL1 SPOT										0.00	500,000,000	500,000,000
Total For BAWGL1										0.00	500,000,000	500,000,000
BAWGL On 22/08/2027 Spot Bond					0.00000	101.78149				0.00	1,200,000,000	850,000,000
Total BAWGL2 SPOT										0.00	1,200,000,000	850,000,000
Total For BAWGL2										0.00	1,200,000,000	850,000,000
BAYA72 On 31/03/2026 Spot Bond			11.55000	11.55000	11.55000	105.51293				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.01614				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.74280				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.86494				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.14129				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.85214				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.73043				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.83935				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.80779				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.02606				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.83285				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.68710				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.70136				0.00	0	
Total BAYA92 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.68657				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	101.50981				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.68080				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.88701				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.73156				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.73066				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.71024				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.80438				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.95908				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.81947				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.80472				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.79906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.80438				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	100.80472				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	100.83421				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.65500	8.65500	8.65500	99.97496				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.68240				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.91774				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.65051				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.36563				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.55634				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.37266				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX42 On 31/01/2023 Spot Bond					0.00000	99.87568				0.00	0	
Total BDX42 SPOT										0.00	0	
Total For BDX42										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.86330				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.52025				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.84382				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.52618				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.66929				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.56334				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.91520				0.00	1,700,000,000	1,100,000,000
Total BID10 SPOT										0.00	1,700,000,000	1,100,000,000
Total For BID10										0.00	1,700,000,000	1,100,000,000
BID11 On 15/11/2023 Spot Bond			8.51000	102.71269	8.51000	102.68905				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.41946				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.21154				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.64820				0.00	0	
Total BID16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.66258				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.84277				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.34936				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.74000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.13300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	72.34600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	54.03800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	51.91000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.54448				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.36261				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.36499				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.44657				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.41190				0.00	0	100,000,00
Total BPPF27 SPOT										0.00	0	100,000,00
Total For BPPF27										0.00	0	100,000,00
BPPF3 On 03/11/2023 Spot Bond					0.00000	99.79135				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	101.47572				0.00	0	50,000,00
Total BPPF32 SPOT										0.00	0	50,000,00
Total For BPPF32										0.00	0	50,000,00
BPPF3 On 10/05/2023 Spot Bond					0.00000	101.65674				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3 On 03/07/2023 Spot Bond					0.00000	101.53078				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3 On 11/01/2024 Spot Bond					0.00000	101.52691				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	100.67985				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	102.10454				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10 On 30/09/2026 Spot Bond					0.00000	100.69545				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA10 On 30/09/2026 Spot Bond					0.00000	100.68066				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL29 On 30/04/2024 Spot Bond					0.00000	99.76786				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.68324				0.00	0	280,000,00
Total CBL30 SPOT										0.00	0	280,000,00
Total For CBL30										0.00	0	280,000,00
CBL31 On 21/11/2025 Spot Bond					0.00000	101.37007				0.00	860,000,000	430,000,00
Total CBL31 SPOT										0.00	860,000,000	430,000,00
Total For CBL31										0.00	860,000,000	430,000,00
CCT01 On 23/06/2023 Spot Bond			8.15000	102.88500	8.15000	102.86277				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.45000	105.44630	8.45000	105.42232				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.00000	108.18429	9.00000	108.15799				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.04000	10.04000	10.04000	100.67932				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.72211				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.76681				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.85309				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.06026				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.06268				0.00	0	
Total CGR51 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.81111				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.31001	4.77000	101.90600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.24800				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.93205				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.52500	104.79374	9.52500	104.76680				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	
CLN366 On 20/03/2024 Spot Bond			8.70700	109.12906	8.70700	108.16600				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 06/08/2023 Spot Bond					0.00000	102.26516				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.64000	103.60720	10.64000	103.57753				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	112.74734	6.50000	107.65800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN388 On 20/09/2024 Spot Bond					0.00000	103.75600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN450 On 31/01/2025 Spot Bond			6.34000	156.45820	6.34000	156.41269				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.45000	150.27312	8.45000	150.22112				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.17000	105.30063	9.17000	105.27455				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.55426				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.37738				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	5,000,00
CLN504 On 11/10/2024 Spot Bond					0.00000	100.05178				0.00	0	5,000,00
Total CLN504 SPOT										0.00	0	5,000,00
Total For CLN504										0.00	0	5,000,00
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	101.06787				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	99.87839				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	100.62344				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.10875				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.43987				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	101.10652				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.13693				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.03671				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.13571				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	100.95395				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.10875				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.96543				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.18049				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.88000	101.23464	9.88000	101.20767				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.89237				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.22555				0.00	0	
Total CLN540 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	159.84400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.14598				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.35000	106.28306	9.35000	106.25668				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.40000	104.57301	9.40000	104.54648				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.49000	103.68707	9.49000	103.66052				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.54000	9.54000	9.54000	324.20064				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.71540				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.65493				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.46601				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.24160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	128.35700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.77592				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.85000	102.66470	9.85000	102.78925				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.35000	104.02817	9.35000	104.00192				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	102.02550				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.51181				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.30289				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.30538				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.70430				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.58000	102.99965	9.58000	102.97303				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.71387				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN574 On 11/02/2024 Spot Bond					0.00000	101.71044				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.04594				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.02356				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.17558				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.57137				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.76434				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.05236				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.17719				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	101.62530				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.13256				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	104.44606				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.93708				0.00	0	
Total CLN589 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	102.77119				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.80082				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			4.76000	155.18253	4.76000	125.96962				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.73963				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2024 Spot Bond					0.00000	100.79362				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.44915				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			8.82000	8.82000	8.82000	102.10950				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.55061				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	101.06269				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.93708				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.93708				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.56400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.40500	8.40500	8.40500	104.58476				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.72565				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	100.92173				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.71568				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.20626				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.47048				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			8.98000	102.29428	8.98000	102.26969				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.04688				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.88962				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.23527				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.56334				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.36400				0.00	0	10,000,00
Total CLN616 SPOT										0.00	0	10,000,00
Total For CLN616										0.00	0	10,000,00
CLN617 On 20/12/2024 Spot Bond					0.00000	102.34418				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.41277				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	99.88437				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.28686				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	98.61900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.82000	99.97858	7.82000	100.00000				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.65446				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	100.62086				0.00	0	
Total CLN627 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.66000	60.87840	12.66000	84.08634				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	101.70237				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.05000	102.90006	10.05000	102.87265				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.64915				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	101.66886				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.46943				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.78528				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.94980				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.44715				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.64384				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.68077				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.75002				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.19086				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.45246				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.92603				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.01548				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.92704				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.75558				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.39438				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.64384				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.64384				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.66500				0.00	0	10,000.00
Total CLN655 SPOT										0.00	0	10,000.00
Total For CLN655										0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN656 On 20/06/2025 Spot Bond					0.00000	101.03811				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.70247				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.35694				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.50100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	101.02900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	124.35200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	150.62700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.56294				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	99.66076				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.87739				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.79326				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.09174				0.00	0	
Total CLN669 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	101.50448				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.76772				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.45647	159.14335	5.45647	129.29696				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.45647	159.14335	5.45647	129.29780				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.79425				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.86501				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.89013				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.39686				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	103.55475				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	101.17550				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.86572				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.88085				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.84850				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.98452				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.98431				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.19203				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.70372				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.90450				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.97832				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.41238				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.91764				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.07575				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.31401				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.69798				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.97104				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.96805				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.90038				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.69829				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.89094				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.02154				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.26217				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.01895				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.50754				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.89471				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.89471				0.00	0	
Total CLN715 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.89471				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	80.06941				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.01933				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	79.07571				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	79.39520				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.26921				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	80.09891				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.84845				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.84845				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.84845				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.85789				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.85789				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.85789				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.57367				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.60127				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.23314				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.90427				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.03125				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.52432				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.17431				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.43529				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	118.80200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.26819				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74 On 19/08/2025 Spot Bond					0.00000	101.62614				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.64617				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.95020				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.27700				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.44416				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	101.61059				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2023 Spot Bond					0.00000	100.90443				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.22174				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75 On 11/09/2026 Spot Bond					0.00000	101.07893				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.52395				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.88160				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.34026				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.62551				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.59592				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.03945				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.67744				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.00922				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	91.98134				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	99.88160				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.88960				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.33845				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	106.11159				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.57388				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.27483				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.56689				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	99.83525				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.50000	7.50000	7.50000	97.86312				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN776 On 31/05/2026 Spot Bond					0.00000	101.48554				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.69810				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.99829				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	102.01005				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	104.58518				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	102.06885				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	102.09472				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.61254				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.82870				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.61254				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	109.72897				0.00	0	
Total CLN788 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	109.56164				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	102.23362				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.58000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.23362				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	103.13812				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	102.23362				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.61261				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	102.23362				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	102.23375				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	102.24510				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	102.24510				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.56903				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	85.32338				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	102.01711				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.13804				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	102.25698				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.57675				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	102.09237				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.85233				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.65500	99.99824	8.65500	99.97496				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.85695				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.05287				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN815 On 31/01/2025 Spot Bond					0.00000	102.23362				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	102.23383				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	102.25698				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.99831				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	102.23362				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	102.23383				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.61261				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	102.23383				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	102.23383				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	102.23352				0.00	0	
Total CLN826 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	102.23383				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.60594				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	102.23362				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	109.08964				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.29853				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	102.23352				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			8.99000	8.99000	8.99000	105.66061				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.56137				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.56150				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.56151				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.56140				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.61261				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.91463				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	100.54714				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	94.87200				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	94.28000				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	96.86300				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.21521				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	100.55574				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.56181				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.61261				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.61261				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.61225				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN85(On 31/07/2025 Spot Bond					0.00000	102.38675				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85(On 27/09/2028 Spot Bond					0.00000	100.87570				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	100.92143				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85(On 20/06/2027 Spot Bond					0.00000	100.96222				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	101.02336				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	101.04275				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85(On 23/09/2026 Spot Bond					0.00000	100.93848				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85(On 06/08/2023 Spot Bond					0.00000	103.51536				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85(On 28/02/2024 Spot Bond				100.00000	0.00000	86.43712				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	102.23383				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	100.96999				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	100.91171				0.00	0	
Total CLN862 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.18784				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	116.03050				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	102.69700				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	104.01100				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	102.48056				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	85.24913				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.95142				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	101.97481				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.96305				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.72430				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	101.56137				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.93600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	99.83478				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	99.83478				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	100.02141				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	101.94657				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.55061				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.54764				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.06958				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.93951				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	81.83788				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	80.63274				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	80.63274				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN886 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	80.45422				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	80.60294				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.63500	5.63500	5.63500	124.41897				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	101.01857				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	100.96810				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	102.23383				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	100.94267				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	101.56137				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	100.61255				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.52391				0.00	0	
Total CLN897 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	66.72172				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	66.23033				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.00000	11.00000	11.00000	105.25450				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.47000				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			10.43500	10.43500	10.43500	104.01703				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	101.19485				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.08149				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.01178				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.26840				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	101.51800				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	103.90200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN910 On 20/06/2024 Spot Bond					0.00000	101.15848				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	101.27636				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	100.14931				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN913 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total CLN913 SPOT										0.00	0	5,000,000.00
Total For CLN913										0.00	0	5,000,000.00
COJ05 On 05/06/2023 Spot Bond			10.14000	102.40416	10.14000	102.37672				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.64000	103.35597	10.64000	103.32654				0.00	0	15,000.00
Total COJ08 SPOT										0.00	0	15,000.00
Total For COJ08										0.00	0	15,000.00
COJG0 On 09/06/2024 Spot Bond			11.23000	100.01733	11.23000	99.98731				0.00	0	454,000.00
Total COJG01 SPOT										0.00	0	454,000.00
Total For COJG01										0.00	0	454,000.00
COT01 On 03/04/2023 Spot Bond			9.60500	102.74352	9.60500	102.71696				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.41000	94.91846	12.41000	94.88706				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.00000	95.21419	11.00000	95.18618				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.43562				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY03 On 21/11/2024 Spot Bond			9.75000	9.75000	9.75000	103.00829				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.31327				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.65212				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.26920				0.00	700,000,000	350,000,000
Total DSY06 SPOT										0.00	700,000,000	350,000,000
Total For DSY06										0.00	700,000,000	350,000,000
DSY07 On 21/05/2029 Spot Bond					0.00000	101.46486				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.68985				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.63676				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.94433				0.00	0	600,000,000
Total DTF003 SPOT										0.00	0	600,000,000
Total For DTF003										0.00	0	600,000,000
DTF004 On 14/09/2025 Spot Bond					0.00000	100.96241				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.27000	104.33500	7.27000	104.31436				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	96.53652	100.00000	96.29397				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	96.53652	100.00000	96.29397				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.69000	104.22677	9.69000	104.19997				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.22677	9.69000	104.19997				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.22677	9.69000	104.19997				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.95000	98.08800	9.95000	98.06211				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.09000	100.11683	11.09000	100.08747				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	104.40506	10.10000	104.37711				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.40506	10.10000	104.37711				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	99.23763				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.63237				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.39061				0.00	0	200,000,00
Total DVF26 SPOT										0.00	0	200,000,00
Total For DVF26										0.00	0	200,000,00
DVF27 On 02/04/2029 Spot Bond					0.00000	98.74906				0.00	0	2,600,000,00
Total DVF27 SPOT										0.00	0	2,600,000,00
Total For DVF27										0.00	0	2,600,000,00
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.07328				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.51306				0.00	0	150,000,00
Total DVFB25 SPOT										0.00	0	150,000,00
Total For DVFB25										0.00	0	150,000,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.64164				0.00	0	

Contract 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	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.86690				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.68160				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.86209				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.21316				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.90204				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.75190				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.13982				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.08000	104.57649	9.08000	104.55084				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.55000	118.87054	5.55000	118.83816				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.48000	101.95237	5.48000	101.92503		274,000,000,000,000.00		50,000,000,000	400,000,000,000	
Total EL037 SPOT								'4,000,000,000,000.00		50,000,000,000	400,000,000,000	
Total For EL037								'4,000,000,000,000.00		50,000,000,000	400,000,000,000	
EL037 On 31/01/2037 Spot Bond			2.25000	148.44544	2.25000	148.41840				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			4.90000	155.47743	4.90000	155.43779				0.00	0	500,000,00
Total EL28 SPOT										0.00	0	500,000,00
Total For EL28										0.00	0	500,000,00
EL29 On 19/11/2029 Spot Bond			4.81500	140.69381	4.81500	140.65826				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.82000	135.02263	4.82000	134.98878				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.37000	120.59893	5.37000	120.56675				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.35000	105.68706	5.35000	105.65909				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	148.44544	2.25000	148.41840				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	173.75036				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	170.93153				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	160.03515				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	133.01787				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	132.10633				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	128.66947				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	119.62288				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	115.13093				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	116.95831				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	96.86327				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	108.06394				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	103.78657				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	106.72208				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	105.64332				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	105.04184				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.06000	102.26203	10.06000	102.23431				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.09000	12.09000	12.09000	95.19405				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.14000	12.14000	12.14000	99.22772				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			10.15000	10.15000	10.15000	100.99828				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.15000	10.15000	10.15000	101.17876				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.17500	12.17500	12.17500	97.30456				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.24500	11.24500	11.24500	99.41384				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.67500	14.67500	14.67500	92.10075				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.49615				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.18212				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	101.06814				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.37732				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	101.47577				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	101.22849				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	101.04328				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.07883				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	101.68940				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.99222				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.60650				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.63789				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.45498				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.82508				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	99.88123				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.82806				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.38404				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	101.72148				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	101.54029				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01 On 11/11/2025 Spot Bond					0.00000	101.61814				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01 On 11/11/2027 Spot Bond					0.00000	101.64475				0.00	600,000,000	300,000,000
Total EQT013 SPOT										0.00	600,000,000	300,000,000
Total For EQT013										0.00	600,000,000	300,000,000
ERS3B On 17/05/2025 Spot Bond					0.00000	101.58382				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.64040				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.61201				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.66860				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.61229				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.58755				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.60279				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.77000	99.97871	7.77000	100.00000				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	99.97261	10.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.07000	99.17427	9.07000	99.15011				746,614,804,680,000.00	302,824,124,000	506,245,107,10
Total ES26 SPOT										16,614,804,680,000.00	302,824,124,000	506,245,107,10
Total For ES26										16,614,804,680,000.00	302,824,124,000	506,245,107,10
ES26/R On 02/04/2026 Spot Bond			7.85000	102.48415	7.85000	102.46248				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.90000	76.57708	11.92500	76.43190				4,066,986,840,000.00	341,763,600	2,994,639,50
Total ES33 SPOT										4,066,986,840,000.00	341,763,600	2,994,639,50
Total For ES33										4,066,986,840,000.00	341,763,600	2,994,639,50
ES33/R On 15/09/2033 Spot Bond			7.50000	102.74204	7.50000	102.72114				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.33000	74.18375	12.35500	74.01966				187,577,027,334,000.00	15,213,059,800	9,641,927,40
Total ES42 SPOT										17,577,027,334,000.00	15,213,059,800	9,641,927,40
Total For ES42										17,577,027,334,000.00	15,213,059,800	9,641,927,40
ES42/R On 25/04/2042 Spot Bond			8.50000	102.14960	8.50000	102.12625				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.16500	11.16500	11.16500	100.63924				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			13.95000	13.95000	13.95000	94.64508				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.03443				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.62632				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.88124				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	100.90625				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.46474				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.95302				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.60316				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.44405				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.51385				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.53131				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.28798				0.00	0	330,000,0€
Total FRB24 SPOT										0.00	0	330,000,0€
Total For FRB24										0.00	0	330,000,0€
FRB25 On 19/09/2024 Spot Bond					0.00000	104.62283				0.00	120,000,000	60,000,0€
Total FRB25 SPOT										0.00	120,000,000	60,000,0€
Total For FRB25										0.00	120,000,000	60,000,0€
FRB26 On 03/06/2024 Spot Bond					0.00000	102.25573				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.73000	105.65386	8.73000	105.62906			174,600,000,000.00	0.00	20,000,000	10,000,0€
Total FRB27 SPOT									174,600,000,000.00	0.00	20,000,000	10,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB27									174,600,000,000.00	20,000,000	10,000,000
FRB28 On 02/12/2025 Spot Bond					0.00000	105.25899			0.00	40,000,000	40,000,000
Total FRB28 SPOT									0.00	40,000,000	40,000,000
Total For FRB28									0.00	40,000,000	40,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	101.82201			0.00	500,000,000	500,000,000
Total FRB29 SPOT									0.00	500,000,000	500,000,000
Total For FRB29									0.00	500,000,000	500,000,000
FRB30 On 19/04/2026 Spot Bond			8.65000	100.82785	8.65000	100.80440			432,500,000,000.00	50,000,000	25,000,000
Total FRB30 SPOT									432,500,000,000.00	50,000,000	25,000,000
Total For FRB30									432,500,000,000.00	50,000,000	25,000,000
FRB31 On 24/11/2026 Spot Bond					0.00000	102.12912			0.00	0	0
Total FRB31 SPOT									0.00	0	0
Total For FRB31									0.00	0	0
FRB32 On 28/09/2027 Spot Bond					0.00000	100.70928			0.00	1,180,000,000	600,000,000
Total FRB32 SPOT									0.00	1,180,000,000	600,000,000
Total For FRB32									0.00	1,180,000,000	600,000,000
FRB33 On 29/09/2029 Spot Bond					0.00000	100.72052			0.00	0	0
Total FRB33 SPOT									0.00	0	0
Total For FRB33									0.00	0	0
FRB34 On 02/06/2028 Spot Bond					0.00000	101.76448			0.00	100,000,000	100,000,000
Total FRB34 SPOT									0.00	100,000,000	100,000,000
Total For FRB34									0.00	100,000,000	100,000,000
FRBI23 On 07/12/2023 Spot Bond			4.72000	325.52960	4.72000	325.44843			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.66500	3.66500	3.66500	164.73239			439,800,000,000.00	120,000,000	60,000,000
Total FRBI25 SPOT									439,800,000,000.00	120,000,000	60,000,000
Total For FRBI25									439,800,000,000.00	120,000,000	60,000,000
FRBI28 On 31/03/2028 Spot Bond			4.51000	215.46395	4.51000	215.41142			676,500,000,000.00	150,000,000	75,000,000
Total FRBI28 SPOT									676,500,000,000.00	150,000,000	75,000,000
Total For FRBI28									676,500,000,000.00	150,000,000	75,000,000
FRBI29 On 31/03/2029 Spot Bond			5.07000	5.07000	5.07000	114.14512			608,400,000,000.00	120,000,000	60,000,000
Total FRBI29 SPOT									608,400,000,000.00	120,000,000	60,000,000
Total For FRBI29									608,400,000,000.00	120,000,000	60,000,000
FRBI33 On 07/12/2033 Spot Bond			5.25500	5.25500	5.25500	232.83124			105,100,000,000.00	20,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI33 SPOT										105,100,000,000.00	20,000,000	20,000,000
Total For FRBI33										105,100,000,000.00	20,000,000	20,000,000
FRBI46 On 31/03/2046 Spot Bond			5.58000	97.93439	5.58000	97.90771				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.45000	98.84580	5.45000	98.81913				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.53000	8.53000	8.53000	86.47019				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.53000	8.53000	8.53000	85.63868				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.94000	4.94000	4.94000	160.69910				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.47563				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.59208				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	102.02900				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			10.25400	10.25400	10.25400	104.64501				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(On 20/12/2023 Spot Bond					0.00000	100.97993				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 27/02/2023 Spot Bond			6.50000	6.50000	6.50000	124.56303				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	102.11348				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 27/02/2023 Spot Bond			6.33000	6.33000	6.33000	122.28591				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.66275				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.68239				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.30805				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	100.32087				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.21807				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.59206				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	102.41174				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	101.39098				0.00	0	
Total FRC306 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.33848				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.88752				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.96814				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.02842				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	101.29372				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.08771				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	102.04070				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.96037				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.02814				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.12894				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.97473				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.52688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 06/11/2023 Spot Bond					0.00000	101.74073				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	101.75050				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	100.42216				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.37527				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.65040				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.15242				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.88541				0.00	800,000,000	400,000,000
Total FRC343 SPOT										0.00	800,000,000	400,000,000
Total For FRC343										0.00	800,000,000	400,000,000
FRC343 On 20/12/2025 Spot Bond					0.00000	101.07840				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.21508				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	102.38576				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	102.16450				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35(On 31/07/2023 Spot Bond					0.00000	102.05303				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.48574				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	102.35222				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	102.29174				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	102.21999				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	102.17795				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	102.19603				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	102.17862				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	102.07373				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2023 Spot Bond					0.00000	100.63933				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	101.93920				0.00	0	
Total FRC363 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	102.01403				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	102.34759				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	95.52991				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.55561				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	94.31740				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	94.47167				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.00020				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.00019				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	95.89089				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.07966				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	92.64520				0.00	7,900,000,000	3,950,000,000
Total FRC376 SPOT										0.00	7,900,000,000	3,950,000,000
Total For FRC376										0.00	7,900,000,000	3,950,000,000
FRC37 On 20/06/2026 Spot Bond					0.00000	92.49093				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.90875				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.95855				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.98449				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.52928				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.52928				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.50744				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.50744				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.47786				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	102.23388				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.00022				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	100.30158				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39: On 11/11/2024 Spot Bond					0.00000	101.90202				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.78581				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	102.23384				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.04837				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			13.92000	13.92000	13.92000	99.61318				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.05100				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.05400				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.17169				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.34000	10.34000	10.34000	100.68162				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.24122				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	102.12152				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			12.62000	12.62000	12.62000	103.25100				0.00	0	
Total FRC404 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			10.33500	10.33500	10.33500	102.62679				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.55657				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.33343				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	101.03875				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			10.81000	10.81000	10.81000	104.55517				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	102.23388				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	102.39739				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.69747				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	102.48441				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.69565				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.63779				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	102.60873				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	102.39718				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	101.69147				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	102.46618				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	102.23388				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	100.87570				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.89073				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.89073				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	101.59225				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	102.23378				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	100.72305				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	100.75798				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC421 On 21/06/2027 Spot Bond					0.00000	100.98364				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC421 On 31/10/2027 Spot Bond					0.00000	102.23394				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	102.38908				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC431 On 31/08/2027 Spot Bond					0.00000	101.56157				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	102.23381				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC431 On 31/08/2027 Spot Bond					0.00000	101.56157				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	102.23381				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC431 On 31/08/2027 Spot Bond					0.00000	101.63749				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC431 On 20/11/2026 Spot Bond					0.00000	101.46222				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC431 On 21/06/2027 Spot Bond					0.00000	101.00395				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC431 On 31/01/2030 Spot Bond			9.22500	9.22500	9.22500	108.77249				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC431 On 31/08/2027 Spot Bond					0.00000	101.13979				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC431 On 31/08/2027 Spot Bond					0.00000	101.15319				0.00	0	
Total FRC439 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC439										0.00	0	
FRC44 On 31/07/2025 Spot Bond					0.00000	102.41022				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.57675				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.57675				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44 On 20/12/2027 Spot Bond					0.00000	101.03797				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44 On 23/09/2026 Spot Bond					0.00000	100.94114				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44 On 28/10/2023 Spot Bond					0.00000	99.87654				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.56157				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44 On 15/03/2028 Spot Bond					0.00000	101.17870				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.01888				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.02869				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45 On 20/12/2030 Spot Bond					0.00000	100.96134				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.08500	109.83772	5.08500	109.80918				0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRI33 SPOT										0.00	0	10,000,00
Total For FRI33										0.00	0	10,000,00
FRI38 On 31/01/2038 Spot Bond			5.23000	117.89140	5.23000	117.86056				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.26182				0.00	2,700,000,000	3,200,000,00
Total FRJ23 SPOT										0.00	2,700,000,000	3,200,000,00
Total For FRJ23										0.00	2,700,000,000	3,200,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.99481				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.91537				0.00	0	8,500,000,00
Total FRJ25 SPOT										0.00	0	8,500,000,00
Total For FRJ25										0.00	0	8,500,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.70474				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.09191				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.01777				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.74609				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.23569				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	99.97256				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.81798				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10(On 15/01/2024 Spot Bond			4.78800	4.78800	4.78800	106.66331				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10(On 31/01/2038 Spot Bond			5.20000	5.20000	5.20000	118.28422				0.00	0	15,000,00
Total FRS101 SPOT										0.00	0	15,000,00
Total For FRS101										0.00	0	15,000,00
FRS10(On 23/01/2024 Spot Bond					0.00000	99.82720				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10(On 31/01/2038 Spot Bond			5.34000	116.35315	5.34000	116.32238				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10(On 07/12/2033 Spot Bond			5.27000	232.58902	5.27000	232.52761				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11(On 31/01/2038 Spot Bond			5.66000	112.01149	5.66000	111.98092				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11(On 07/12/2033 Spot Bond			5.27000	5.27000	5.27000	232.52761				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11(On 31/01/2025 Spot Bond			4.84000	161.05136	4.84000	161.01091				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11(On 31/01/2038 Spot Bond			3.70500	114.23906	3.70500	114.21380				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11(On 31/01/2038 Spot Bond			5.28000	117.18923	5.28000	117.15842				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.39000	230.17695	5.39000	230.11542				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.44000	229.18072	5.44000	229.11915				0.00	0	
Total FRS121 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.02500	163.61834	4.02500	163.58078				0.00	0	250,000,00
Total FRS122 SPOT										0.00	0	250,000,00
Total For FRS122										0.00	0	250,000,00
FRS122 On 07/12/2033 Spot Bond			5.47000	228.58545	5.47000	228.52387				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.48000	114.42959	5.48000	114.39889				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.95000	211.05258	4.95000	210.99862				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.23000	104.74516	6.23000	104.71499				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.16000	208.98397	5.16000	208.92938				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.22000	208.39723	5.22000	208.34247				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.98000	218.74300	5.98000	218.68106				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.18000	105.35961	6.18000	105.32940				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.48000	5.48000	5.48000	114.39889				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.56000	113.34732	5.56000	113.31667				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.03000	210.26177	5.03000	210.20755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.75000	223.11769	5.75000	223.05590				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.16000	208.98397	5.16000	208.92938				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.16000	208.98397	5.16000	208.92938				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.56100	214.94722	4.56100	214.89452				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.79000	161.20737	4.79000	161.16709				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.51000	205.58810	5.51000	205.53246				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.55000	205.20407	5.55000	205.14832				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.76000	161.30107	4.76000	161.26090				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.02500	210.31108	5.02500	210.25690				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	205.05242				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	100.22814				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS176 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	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.00354				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.73634				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	176.16490				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	147.14948				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	190.92123				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	213.19277				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.67166				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.83362				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.66483				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.44788				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.22516				0.00	0	
Total FRS206 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.50987				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
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	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.83397				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	100.88541				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	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.71350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	130.69784				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.02705				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	106.14056				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	75.22076				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.63097				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	112.24053				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS246 On 19/01/2024 Spot Bond					0.00000	100.20802				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS248 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	
FRS253 On 22/02/2024 Spot Bond					0.00000	99.59361				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	101.26897				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS257 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	
FRS258 On 23/01/2024 Spot Bond					0.00000	115.37440				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.92952				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	101.62604				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 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	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.71455				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	117.67888				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.71812				0.00	0	
Total FRS268 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.71525				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	100.83680				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.10043				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	103.03769				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	100.74400				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.05000	10.05000	10.05000	100.90044				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.05000	10.05000	10.05000	100.90044				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	99.99988				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	98.57787				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.15400	11.15400	11.15400	96.20751				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	95.19159				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	98.72776				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	105.48213				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	106.59568				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	101.62207				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS304 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	
FRS305 On 06/07/2023 Spot Bond					0.00000	100.47506				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	102.23388				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 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	
FRS308 On 31/07/2023 Spot Bond					0.00000	100.99427				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	108.10226				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			9.15000	9.15000	9.15000	104.55259				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.95635				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	105.80676				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	99.95748				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	101.04995				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS315										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.36000	4.36000	4.36000	326.42602				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.74000	328.19384	3.74000	328.12070				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.10000	4.10000	4.10000	327.13499				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.85452				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.18000	108.26994	5.18000	108.24176				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.76000	68.62574	4.76000	115.66337				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.91000	3.91000	3.91000	163.94754				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.19000	4.19000	4.19000	163.05634				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.16000	5.16000	5.16000	324.25992				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	103.15242				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.19000	105.72599	8.19000	105.70267				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.37000	103.05586	8.37000	103.03290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.70000	105.50339	8.70000	105.47871				412,303,440,000.00	47,391,200	28,527,200
Total FRX26 SPOT										412,303,440,000.00	47,391,200	28,527,200
Total For FRX26										412,303,440,000.00	47,391,200	28,527,200
FRX27 On 07/03/2027 Spot Bond			8.65000	109.18390	8.65000	109.15836				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.43000	102.90909	9.43000	102.88333				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.90000	99.12500	9.90000	103.96630				495,000,000,000.00	50,000,000	50,000,000
Total FRX30 SPOT										495,000,000,000.00	50,000,000	50,000,000
Total For FRX30										495,000,000,000.00	50,000,000	50,000,000
FRX31 On 21/02/2031 Spot Bond			10.30500	99.72427	10.30500	99.69704				515,250,000,000.00	50,000,000	50,000,000
Total FRX31 SPOT										515,250,000,000.00	50,000,000	50,000,000
Total For FRX31										515,250,000,000.00	50,000,000	50,000,000
FRX32 On 31/03/2032 Spot Bond			10.27500	104.81383	10.27500	104.78498				616,500,000,000.00	60,000,000	60,000,000
Total FRX32 SPOT										616,500,000,000.00	60,000,000	60,000,000
Total For FRX32										616,500,000,000.00	60,000,000	60,000,000
FRX45 On 14/04/2045 Spot Bond			11.77500	72.72251	11.77500	72.69966				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.48875				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.39232				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.34799				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.37810				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.38696				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.01501				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.01706				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.21847				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	101.72492				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.44930				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.50236				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.86680				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.67000	116.90324	4.67000	116.87425				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	102.24412				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.64900	103.81969	8.64900	103.79554				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.69874				0.00	260,000,000	130,000,00
Total GRT20 SPOT										0.00	260,000,000	130,000,00

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 GRT20										0.00	260,000,000	130,000,000
GRT21 On 03/04/2024 Spot Bond			7.16000	105.99432	7.16000	105.97384				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.93038				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.15203				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.89311				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.60242				0.00	0	20,000,000
Total GRT26G SPOT										0.00	0	20,000,000
Total For GRT26G										0.00	0	20,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	100.66572				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.05915				0.00	1,200,000,000	1,200,000,000
Total GRT29 SPOT										0.00	1,200,000,000	1,200,000,000
Total For GRT29										0.00	1,200,000,000	1,200,000,000
GRT30 On 10/12/2025 Spot Bond					0.00000	101.58470				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.36533				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.23240				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.65491				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.96867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.70455				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.52829				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.86167				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.61922				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.91631				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.12174				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.51156				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.32516				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.06708				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.45188				0.00	0	2,500,000,00
Total GRT50 SPOT										0.00	0	2,500,000,00
Total For GRT50										0.00	0	2,500,000,00
GRT51 On 14/12/2029 Spot Bond					0.00000	101.02175				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT52I On 14/12/2032 Spot Bond					0.00000	101.06710				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GS000I On 08/11/2023 Spot Bond					0.00000	101.54221				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.42704				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.64716				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.78000	8.78000	8.78000	101.23306				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T1I On 31/03/2027 Spot Bond					0.00000	100.61261				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T2C On 04/04/2023 Spot Bond					0.00000	100.47873				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T2I On 31/07/2027 Spot Bond					0.00000	112.91503				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T2E On 30/03/2023 Spot Bond					0.00000	100.56071				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.89702				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	101.25672				0.00	0	
Total HC5T6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.68142				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.69407				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.11953				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.62917				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.14564				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.84963				0.00	2,300,000,000	1,150,000,000
Total HILB15 SPOT										0.00	2,300,000,000	1,150,000,000
Total For HILB15										0.00	2,300,000,000	1,150,000,000
HILB16 On 09/11/2027 Spot Bond					0.00000	101.71175				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.02000	324.72089	5.02000	324.63735				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.15000	5.15000	5.15000	325.32183				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.24500	104.85647	10.24500	104.82801				0.00	0	20,000,000
Total HWAY30 SPOT										0.00	0	20,000,000
Total For HWAY30										0.00	0	20,000,000
HWAY3 On 28/02/2033 Spot Bond			5.23500	77.74723	5.23500	111.08760			392,625,000,000.00		75,000,000	22,000,000
Total HWAY33 SPOT									392,625,000,000.00		75,000,000	22,000,000
Total For HWAY33									392,625,000,000.00		75,000,000	22,000,000
HWAY3 On 31/07/2034 Spot Bond			11.78500	84.12295	11.78500	84.09678			1,152,980,761,000.00		97,834,600	4,402,687,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total HWAY34 SPOT										1,152,980,761,000.00	97,834,600	4,402,687,80
Total For HWAY34										1,152,980,761,000.00	97,834,600	4,402,687,80
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.15664	100.00000	9.13649				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.86000	83.07603	11.86000	83.05003				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	9.15220	100.00000	9.13206				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.35000	165.78352	3.34000	165.78083			709,155,213,390,000.00	211,688,123,400	705,963,600,00	
Total I2025 SPOT										19,155,213,390,000.00	211,688,123,400	705,963,600,00
Total For I2025										19,155,213,390,000.00	211,688,123,400	705,963,600,00
I2029 On 31/03/2029 Spot Bond			4.20000	119.93321	4.20000	119.90498			340,737,437,040,000.00	81,127,961,200	156,650,900,00	
Total I2029 SPOT										10,737,437,040,000.00	81,127,961,200	156,650,900,00
Total For I2029										10,737,437,040,000.00	81,127,961,200	156,650,900,00
I2033 On 28/02/2033 Spot Bond			4.58500	114.76844	4.58500	114.74017			244,594,899,185,000.00	53,346,761,000	370,009,649,90	
Total I2033 SPOT										14,594,899,185,000.00	53,346,761,000	370,009,649,90
Total For I2033										14,594,899,185,000.00	53,346,761,000	370,009,649,90
I2038 On 31/01/2038 Spot Bond			4.70000	125.64760	4.58000	127.45493			052,630,383,580,000.00	223,963,911,400	566,154,171,00	
Total I2038 SPOT										12,630,383,580,000.00	223,963,911,400	566,154,171,00
Total For I2038										12,630,383,580,000.00	223,963,911,400	566,154,171,00
I2046 On 31/03/2046 Spot Bond			4.72000	111.89825	4.68000	112.58112			138,010,617,944,000.00	29,239,537,700	489,288,666,70	
Total I2046 SPOT										18,010,617,944,000.00	29,239,537,700	489,288,666,70
Total For I2046										18,010,617,944,000.00	29,239,537,700	489,288,666,70
I2050 On 31/12/2050 Spot Bond			4.55000	115.58791	4.60000	114.53310			258,057,590,700,000.00	56,715,954,000	406,241,880,20	
Total I2050 SPOT										18,057,590,700,000.00	56,715,954,000	406,241,880,20
Total For I2050										18,057,590,700,000.00	56,715,954,000	406,241,880,20
IBG01 On 07/02/2025 Spot Bond					0.00000	101.52302				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.32577				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL109 On 07/12/2023 Spot Bond			4.82000	325.25967	4.82000	325.17771				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.55310				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.64450				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.61570				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.26528				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.43557				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.48130				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.86687				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.78918				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.35597				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.89729				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.55052				0.00	0	
Total IBL147 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.34486				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.37800				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.33386				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	102.12096				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.66976				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	103.37777				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.27540				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.28115				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.61129				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.56653				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.14621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.81544				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.39869				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.61080				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.94889				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.67639				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.37111				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.78301				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.73507				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.08556				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.76278				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.55951				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL203 On 09/12/2026 Spot Bond					0.00000	101.24761				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.20945				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.17127				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	99.86738				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.85718				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.46629				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.94500	6.94500	6.94500	101.04340				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.94500	6.94500	6.94500	101.04168				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.94500	6.94500	6.94500	101.04914				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.94500	6.94500	6.94500	101.03671				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.42678				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.92714				0.00	0	
Total IBL216 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.86457				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.15000	9.15000	9.15000	100.28310				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.75573				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.62777				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			7.71000	7.71000	7.71000	102.30884				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.80580				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.58795				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.41947				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.16015				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	99.72530				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.19040				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.07417				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.10313				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.87111				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.61000	8.61000	8.61000	101.49979				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.66149				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.67975				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.98262				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.11396				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.74445				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.20147				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.17569				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.95750				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	99.95569				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.67530				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.51500	9.51500	9.51500	102.89494				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.62153				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.74308				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.66000	101.98444	7.66000	101.96294				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.31815				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.76588				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.34965				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.11529				0.00	0	
Total IBL252 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IBL252									0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.99250			0.00	0	
Total IBL258 SPOT									0.00	0	
Total For IBL258									0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.01252			0.00	0	
Total IBL259 SPOT									0.00	0	
Total For IBL259									0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.42093			0.00	0	
Total IBL260 SPOT									0.00	0	
Total For IBL260									0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.20000	105.54485	9.20000	105.51906			0.00	0	20,000,00
Total IBL60 SPOT									0.00	0	20,000,00
Total For IBL60									0.00	0	20,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	101.04053			0.00	0	
Total IBL98 SPOT									0.00	0	
Total For IBL98									0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.19000	102.23048	9.19000	102.20510			0.00	0	
Total IDCG06 SPOT									0.00	0	
Total For IDCG06									0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.69000	105.18197	10.69000	105.28156			0.00	0	
Total IDCG08 SPOT									0.00	0	
Total For IDCG08									0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.75000	104.82636	9.75000	104.79894			0.00	0	
Total IDCG11 SPOT									0.00	0	
Total For IDCG11									0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.84904			0.00	0	
Total IDCG13 SPOT									0.00	0	
Total For IDCG13									0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.20243			0.00	0	
Total IDCG15 SPOT									0.00	0	
Total For IDCG15									0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.83457			0.00	0	
Total IDCG16 SPOT									0.00	0	
Total For IDCG16									0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.74459			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG15 On 12/03/2024 Spot Bond					0.00000	100.84446				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.47163				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG25 On 29/01/2027 Spot Bond					0.00000	96.62690				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.50000	101.48188	8.50000	101.45868				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.66032				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.64170				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.01009				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.86033				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.79430				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.30835				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.53803				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV11 On 22/03/2027 Spot Bond					0.00000	100.86949				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.72171				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.76873				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.21590				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.72251				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.74326				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.91733				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.63949				0.00	0	13,300,000,00
Total IPF31 SPOT										0.00	0	13,300,000,00
Total For IPF31										0.00	0	13,300,000,00
IPF32 On 01/07/2026 Spot Bond					0.00000	100.54003				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.07885				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.01252				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	101.30324				0.00	0	
Total IPFC40 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.40748				0.00	200,000,000	150,000,000
Total IPFG01 SPOT										0.00	200,000,000	150,000,000
Total For IPFG01										0.00	200,000,000	150,000,000
IV019 On 31/03/2028 Spot Bond			5.82000	202.63350	5.82000	202.57700				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.36865				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.72000	203.58120	5.72000	203.52497				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.40049				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.33666				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.38233				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.02907				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.35182				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.78728				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.26526				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.40985				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.59681				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.07000	99.56096	8.07000	99.53933				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.44212				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			6.89000	100.07219	6.89000	100.05377				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.20174				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.12000	102.65550	8.12000	102.63294				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.23539				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.06000	102.63102	8.06000	102.60863				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.64588				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC208 On 07/06/2023 Spot Bond					0.00000	101.19548				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.42000	8.42000	8.42000	102.75996				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			9.12000	9.12000	9.12000	102.20725				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	99.97710				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	99.88313				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.36000	6.36000	6.36000	102.12218				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.11000	102.89046	8.11000	102.86799				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.44000	99.86222	5.44000	100.31619				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.65903				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	99.92756				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	99.98458				0.00	0	
Total IVC223 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.44546				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.66881				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.33555				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.12000	9.12000	9.12000	99.96912				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.21180				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.09500	8.09500	8.09500	100.93416				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.72000	8.72000	8.72000	100.28554				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.40472				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.17192				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.96238				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	100.12531				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVZ127 On 31/01/2023 Spot Bond			7.65000	7.65000	7.65000	99.76998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ127 SPOT										0.00	0	
Total For IVZ127										0.00	0	
IVZ128 On 02/03/2023 Spot Bond			7.75000	7.75000	7.75000	99.13697				0.00	0	
Total IVZ128 SPOT										0.00	0	
Total For IVZ128										0.00	0	
IVZ129 On 02/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.72827				0.00	0	
Total IVZ129 SPOT										0.00	0	
Total For IVZ129										0.00	0	
IVZ130 On 07/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.62416				0.00	0	
Total IVZ130 SPOT										0.00	0	
Total For IVZ130										0.00	0	
IVZ131 On 09/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.58257				0.00	0	
Total IVZ131 SPOT										0.00	0	
Total For IVZ131										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.03345				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.35224				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.03232				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.15427				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.34097				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.88128				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP02(On 15/12/2025 Spot Bond					0.00000	101.02693				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02' On 15/09/2026 Spot Bond					0.00000	102.01345				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02' On 18/02/2025 Spot Bond					0.00000	101.46165				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02' On 04/03/2027 Spot Bond					0.00000	101.38036				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02' On 12/04/2025 Spot Bond					0.00000	100.36730				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02' On 12/04/2027 Spot Bond					0.00000	100.52365				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02' On 28/09/2025 Spot Bond					0.00000	100.66243				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02' On 28/09/2027 Spot Bond					0.00000	100.67835				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP02' On 18/11/2025 Spot Bond					0.00000	101.44769				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02' On 18/11/2027 Spot Bond					0.00000	101.47178				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.25000	119.27579	9.25000	119.24599				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.56864				0.00	0	
Total LGL08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.47535				0.00	0	480,000,00
Total LGL09 SPOT										0.00	0	480,000,00
Total For LGL09										0.00	0	480,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.32243				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.31631				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.92359				0.00	1,000,000,000	500,000,00
Total LGL12 SPOT										0.00	1,000,000,000	500,000,00
Total For LGL12										0.00	1,000,000,000	500,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	100.66649				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.72530				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.48434				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.51975				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.55515				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.23822				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.33776				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.40526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF071 On 28/05/2024 Spot Bond					0.00000	101.39174				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.86813				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	101.40080				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07 On 30/09/2025 Spot Bond					0.00000	100.58937				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.33772				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.95629				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.83626				0.00	0	10,000,000.00
Total MBP045 SPOT										0.00	0	10,000,000.00
Total For MBP045										0.00	0	10,000,000.00
MBP04 On 26/02/2024 Spot Bond					0.00000	101.62503				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.84078				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.03732				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.64043				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 12/08/2025 Spot Bond			8.50000	8.50000	8.50000	111.38457				0.00	0	10,000,00
Total MMIG04 SPOT										0.00	0	10,000,00
Total For MMIG04										0.00	0	10,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.97730				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.65727				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.95762				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.15000	101.62758	9.15000	101.60259				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.62190				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.40000	96.82063	9.40000	96.78938				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.00358				0.00	0	1,200,000,00
Total MML05 SPOT										0.00	0	1,200,000,00
Total For MML05										0.00	0	1,200,000,00
MML06 On 25/05/2029 Spot Bond			9.92500	102.07969	9.92500	102.05238				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.94997				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.65023				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.91580				0.00	0	20,000,00
Total MTN13 SPOT										0.00	0	20,000,00

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 MTN13										0.00	0	20,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	102.31835				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.24501				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.43357				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.07579				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.29922				0.00	0	20,000,00
Total MTN20 SPOT										0.00	0	20,000,00
Total For MTN20										0.00	0	20,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	101.34010				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.50283				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.09500	97.80470	9.09500	97.78106				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.39442				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.46827				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.23359				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.98393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.56597				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.87870				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.58045				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.25532				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.39408				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.52857				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.98137				0.00	0	1,000,000,00
Total MTN35 SPOT										0.00	0	1,000,000,00
Total For MTN35										0.00	0	1,000,000,00
MTN36 On 14/11/2029 Spot Bond					0.00000	101.63854				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR05 On 22/11/2023 Spot Bond					0.00000	101.53149				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR06 On 22/02/2024 Spot Bond					0.00000	101.73375				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR07 On 22/11/2024 Spot Bond					0.00000	101.51396				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/05/2025 Spot Bond					0.00000	101.51409				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	101.44752				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.34321				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.84665				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.98957				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.11085				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.22224				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.09000	100.31841	9.09000	100.29418				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.03000	101.22632	10.03000	101.19941		902,700,000,000.00		90,000,000	60,000,00	
Total NAM04 SPOT								902,700,000,000.00		90,000,000	60,000,00	
Total For NAM04								902,700,000,000.00		90,000,000	60,000,00	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.14913				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.88705				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.04822				0.00	0	
Total NBG05G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.88777				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.97920				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.63000	104.62021	8.63000	104.59579				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.65000	105.72848	8.65000	105.70416				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.78000	105.83258	8.78000	105.80760				0.00	0	10,000,00
Total NBK17A SPOT										0.00	0	10,000,00
Total For NBK17A										0.00	0	10,000,00
NBK20 On 01/06/2026 Spot Bond			8.87000	105.80385	8.87000	105.77863				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.97500	106.14696	8.97500	106.12121				0.00	0	58,000,00
Total NBK21A SPOT										0.00	0	58,000,00
Total For NBK21A										0.00	0	58,000,00
NBK23 On 19/11/2025 Spot Bond			7.62800	109.59168	7.62800	109.56903				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.67000	110.78657	8.67000	110.76060				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			8.47000	8.47000	8.47000	104.77081				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.24838				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	81.98102	100.00000	81.80659				0.00	0	4,000,00

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 NBK26A SPOT										0.00	0	4,000,00
Total For NBK26A										0.00	0	4,000,00
NBK26I On 22/04/2026 Spot Bond					0.00000	102.57039				0.00	0	10,000,00
Total NBK26B SPOT										0.00	0	10,000,00
Total For NBK26B										0.00	0	10,000,00
NBK27J On 10/05/2026 Spot Bond			8.59500	109.52715	8.59500	109.50169				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			8.57500	105.52433	8.57500	105.50026				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29J On 31/07/2026 Spot Bond			8.74000	105.08812	8.74000	110.30638				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			8.66000	105.07538	8.66000	105.05118			173,200,000,000.00		20,000,000	10,000,00
Total NBK30A SPOT									173,200,000,000.00		20,000,000	10,000,00
Total For NBK30A									173,200,000,000.00		20,000,000	10,000,00
NBK31J On 09/11/2023 Spot Bond			8.43000	102.73297	8.43000	102.70954				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.66542				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.05178				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.64768				0.00	0	20,000,00
Total NBK36B SPOT										0.00	0	20,000,00
Total For NBK36B										0.00	0	20,000,00
NBK4 On 28/10/2024 Spot Bond					0.00000	83.01362				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.28940				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK43I On 20/02/2024 Spot Bond					0.00000	102.25739				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.57637				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.14452				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.53277				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.98912				0.00	1,200,000,000	1,000,000,000
Total NBK49B SPOT										0.00	1,200,000,000	1,000,000,000
Total For NBK49B										0.00	1,200,000,000	1,000,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	102.22095				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.70019				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.96229				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.90357				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	102.09754				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.92465				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.28291				0.00	0	
Total NBKB58 SPOT										0.00	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 NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.31029				0.00	4,200,000,000	2,700,000,000
Total NBKB59 SPOT										0.00	4,200,000,000	2,700,000,000
Total For NBKB59										0.00	4,200,000,000	2,700,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.46213				0.00	0	500,000,000
Total NBKB60 SPOT										0.00	0	500,000,000
Total For NBKB60										0.00	0	500,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.05937				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.20212				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.66746				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.75570				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.99500	104.44612	9.99500	104.41799				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.90705				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.65000	104.57494	9.65000	104.54773				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.91191				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.91954				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.92926				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.33018				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.33018				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.58669				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.29936				0.00	4,000,000,000	1,000,000,000
Total NGL04 SPOT										0.00	4,000,000,000	1,000,000,000
Total For NGL04										0.00	4,000,000,000	1,000,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	100.61667				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.45146				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.37403				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.97669				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.83563				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.70629				0.00	0	
Total NGL10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.58285				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	101.77252				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.11822				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.33957				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.23508				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	106.03846				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.87190				0.00	50,000,000	25,000,000
Total NGT107 SPOT										0.00	50,000,000	25,000,000
Total For NGT107										0.00	50,000,000	25,000,000
NGT10 On 08/09/2026 Spot Bond					0.00000	105.01860				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	102.32727				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.45595				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.05764				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	101.36134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NGT112 SPOT									0.00	0	
Total For NGT112									0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.28725			0.00	0	290,000,00
Total NGT1G SPOT									0.00	0	290,000,00
Total For NGT1G									0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.24267			0.00	0	
Total NHM015 SPOT									0.00	0	
Total For NHM015									0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.98140			0.00	10,070,000,000	13,045,000,00
Total NHM016 SPOT									0.00	10,070,000,000	13,045,000,00
Total For NHM016									0.00	10,070,000,000	13,045,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.67825			0.00	0	
Total NHM018 SPOT									0.00	0	
Total For NHM018									0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.93360			0.00	230,000,000	125,000,00
Total NHM019 SPOT									0.00	230,000,000	125,000,00
Total For NHM019									0.00	230,000,000	125,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.82693			0.00	0	
Total NHM020 SPOT									0.00	0	
Total For NHM020									0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.51433			0.00	0	
Total NHM021 SPOT									0.00	0	
Total For NHM021									0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.98997			0.00	0	
Total NHM022 SPOT									0.00	0	
Total For NHM022									0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.05364			0.00	0	
Total NHM023 SPOT									0.00	0	
Total For NHM023									0.00	0	
NI202 On 07/12/2033 Spot Bond			5.44000	5.44000	5.44000	229.11915		435,200,000,000.00		80,000,000	40,000,00
Total NI202 SPOT								435,200,000,000.00		80,000,000	40,000,00
Total For NI202								435,200,000,000.00		80,000,000	40,000,00
NI210 On 31/03/2028 Spot Bond			4.53000	4.53000	4.53000	215.20854		0.00		0	
Total NI210 SPOT								0.00		0	
Total For NI210								0.00		0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI25	On	31/01/2025	Spot Bond			4.09500	4.09500	4.09500	163.35804			0.00	0	
Total NI25 SPOT												0.00	0	
Total For NI25												0.00	0	
NI29	On	31/03/2029	Spot Bond			5.09000	5.09000	5.09000	114.01645			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			5.33000	5.33000	5.33000	116.46123			0.00	0	
Total NI38 SPOT												0.00	0	
Total For NI38												0.00	0	
NILB11	On	31/01/2025	Spot Bond			4.20000	4.20000	4.20000	164.72597			0.00	0	
Total NILB11 SPOT												0.00	0	
Total For NILB11												0.00	0	
NILB12	On	07/12/2033	Spot Bond			3.45000	273.11787	3.45000	273.05909			0.00	0	
Total NILB12 SPOT												0.00	0	
Total For NILB12												0.00	0	
NILB13	On	31/01/2025	Spot Bond			4.00000	4.00000	4.00000	163.66042			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	218.84262			0.00	0	
Total NILB14 SPOT												0.00	0	
Total For NILB14												0.00	0	
NILB15	On	31/03/2028	Spot Bond			4.32000	217.40168	4.32000	217.34978			0.00	0	
Total NILB15 SPOT												0.00	0	
Total For NILB15												0.00	0	
NILB17	On	31/01/2038	Spot Bond			5.35000	90.72435	5.35000	118.09738			0.00	0	
Total NILB17 SPOT												0.00	0	
Total For NILB17												0.00	0	
NN014	On	10/09/2024	Spot Bond					0.00000	101.28025			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	144.19301				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.38494				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.56739				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	102.20715				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.44241				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.54664				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	151.96717				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.04943				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.47914				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.13661				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.85628				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	186.27238				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	186.94898				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.09326				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	99.37579				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.56080				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.58656				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.12898				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.78976				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.85456				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN096 On 14/06/2024 Spot Bond					0.00000	101.00038				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.67246				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.95509				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.05234				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.95509				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.10993				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	98.90206				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.93017				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.91207				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.03000	10.03000	10.03000	103.55477				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.56000	9.56000	9.56000	105.86138				0.00	0	
Total NN178 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.58500	9.58500	9.58500	104.47264				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	105.11815				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	128.71000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	118.55000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	131.23000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	129.12000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	127.87709				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08 On 23/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF08 On 27/01/2023 Spot Bond					0.00000	99.95877				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	101.27998				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	126.07597				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.57709				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.57912				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.45324				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.49628				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B10 On 22/05/2052 Spot Bond					0.00000	101.51369				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	110.13055				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	101.52297				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B21 On 22/05/2054 Spot Bond					0.00000	101.61809				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C10 On 22/05/2052 Spot Bond					0.00000	101.54849				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C17 On 22/05/2052 Spot Bond					0.00000	111.95447				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D5 On 22/05/2052 Spot Bond					0.00000	101.33086				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA023 On 31/05/2023 Spot Bond			5.40000	210.42988	5.40000	210.37380				0.00	0	1,803,000,00
Total NRA023 SPOT										0.00	0	1,803,000,00
Total For NRA023										0.00	0	1,803,000,00
NRA028 On 30/11/2028 Spot Bond			10.76000	108.22554	10.76000	108.19438				0.00	0	456,000,00
Total NRA028 SPOT										0.00	0	456,000,00
Total For NRA028										0.00	0	456,000,00
NRA028/R186 On 30/11/2028 Spot Bond			100.00000	14.67656	100.00000	14.64390				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	101.65242				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.66342				0.00	0	
Total NTC26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.18381				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.66080				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.88425				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.87456				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.13414				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.39391				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.30758				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.93103				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.92000	109.75959	7.92000	109.73603				0.00	0	1,540,000,00
Total OML07 SPOT										0.00	0	1,540,000,00
Total For OML07										0.00	0	1,540,000,00
OML10 On 14/09/2025 Spot Bond			8.32500	111.19398	8.32500	111.16892				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.54393				0.00	300,000,000	150,000,00
Total OML11 SPOT										0.00	300,000,000	150,000,00
Total For OML11										0.00	300,000,000	150,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	103.20154				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.18111				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.22843				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	99.88530				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.26718				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	101.28487				0.00	3,000,000,000	1,500,000,000
Total PARS02 SPOT										0.00	3,000,000,000	1,500,000,000
Total For PARS02										0.00	3,000,000,000	1,500,000,000
PEP01 On 10/03/2023 Spot Bond					0.00000	101.15004				0.00	0	50,000,000
Total PEP01 SPOT										0.00	0	50,000,000
Total For PEP01										0.00	0	50,000,000
PEP02 On 10/03/2025 Spot Bond					0.00000	101.98185				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	102.17355				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.58639				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.45663				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.40127				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
PMM58 On 28/02/2025 Spot Bond					0.00000	101.43259			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			8.27000	108.33009	8.25000	108.37457		195,187,715,144,000.00	1,739,442,287,200	500,310,648,600	
Total R186 SPOT								15,187,715,144,000.00	739,442,287,200	500,310,648,600	
Total For R186								15,187,715,144,000.00	739,442,287,200	500,310,648,600	
R197 On 07/12/2023 Spot Bond			3.71000	328.27596	3.75000	328.09325		151,813,200,000,000.00	40,920,000,000	581,820,000,000	
Total R197 SPOT								151,813,200,000,000.00	40,920,000,000	581,820,000,000	
Total For R197								151,813,200,000,000.00	40,920,000,000	581,820,000,000	
R202 On 07/12/2033 Spot Bond			4.44000	250.12087	4.44000	250.06037		101,927,137,944,000.00	22,956,562,600	135,192,918,100	
Total R202 SPOT								101,927,137,944,000.00	22,956,562,600	135,192,918,100	
Total For R202								101,927,137,944,000.00	22,956,562,600	135,192,918,100	
R2023 On 28/02/2023 Spot Bond			7.47000	103.17817	7.47000	103.15719		803,025,000,000,000.00	107,500,000,000	206,020,000,000	
Total R2023 SPOT								803,025,000,000,000.00	107,500,000,000	206,020,000,000	
Total For R2023								803,025,000,000,000.00	107,500,000,000	206,020,000,000	
R2030 On 31/01/2030 Spot Bond			9.79000	90.96274	9.74500	91.15108		284,963,013,326,000.00	2,072,008,479,400	306,445,615,000	
Total R2030 SPOT								284,963,013,326,000.00	2,072,008,479,400	306,445,615,000	
Total For R2030								284,963,013,326,000.00	2,072,008,479,400	306,445,615,000	
R2032 On 31/03/2032 Spot Bond			10.42500	89.99847	10.42500	89.97335		283,939,227,955,000.00	1,945,701,604,600	422,347,947,900	
Total R2032 SPOT								283,939,227,955,000.00	1,945,701,604,600	422,347,947,900	
Total For R2032								283,939,227,955,000.00	1,945,701,604,600	422,347,947,900	
R2035 On 28/02/2035 Spot Bond			11.00500	89.55539	10.96500	89.76660		093,934,813,317,000.00	1,916,759,183,400	478,651,900,400	
Total R2035 SPOT								93,934,813,317,000.00	1,916,759,183,400	478,651,900,400	
Total For R2035								93,934,813,317,000.00	1,916,759,183,400	478,651,900,400	
R2037 On 31/01/2037 Spot Bond			11.22000	80.89567	11.20000	80.99153		058,476,107,274,000.00	807,350,811,700	127,792,391,200	
Total R2037 SPOT								58,476,107,274,000.00	807,350,811,700	127,792,391,200	
Total For R2037								58,476,107,274,000.00	807,350,811,700	127,792,391,200	
R2040 On 31/01/2040 Spot Bond			11.39000	82.08475	11.37500	82.15608		347,252,246,811,000.00	996,246,904,900	945,450,424,500	
Total R2040 SPOT								347,252,246,811,000.00	996,246,904,900	945,450,424,500	
Total For R2040								347,252,246,811,000.00	996,246,904,900	945,450,424,500	
R2044 On 31/01/2044 Spot Bond			11.46000	78.51107	11.43500	78.64941		217,792,463,420,000.00	891,604,927,000	420,072,302,300	
Total R2044 SPOT								217,792,463,420,000.00	891,604,927,000	420,072,302,300	
Total For R2044								217,792,463,420,000.00	891,604,927,000	420,072,302,300	
R2048 On 28/02/2048 Spot Bond			11.31000	82.35639	11.28000	82.53430		459,035,838,118,000.00	2,339,437,297,800	306,864,246,400	
Total R2048 SPOT								459,035,838,118,000.00	2,339,437,297,800	306,864,246,400	
Total For R2048								459,035,838,118,000.00	2,339,437,297,800	306,864,246,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2048									59,035,838,118,000.00	339,437,297,800	065,864,246,40
R209 On 31/03/2036 Spot Bond			11.03000	69.20194	11.02000	69.23361			195,770,033,244,000.00	1,015,029,014,800	778,667,678,10
Total R209 SPOT									15,770,033,244,000.00	015,029,014,800	778,667,678,10
Total For R209									15,770,033,244,000.00	015,029,014,800	778,667,678,10
R210 On 31/03/2028 Spot Bond			3.75000	223.33657	3.82000	222.54762			49,724,202,750,000.00	13,259,787,400	387,906,000,00
Total R210 SPOT									19,724,202,750,000.00	13,259,787,400	387,906,000,00
Total For R210									19,724,202,750,000.00	13,259,787,400	387,906,000,00
R213 On 28/02/2031 Spot Bond			10.22000	85.40743	10.19000	85.52792			290,423,885,274,000.00	2,278,906,446,700	1,177,745,029,40
Total R213 SPOT									10,423,885,274,000.00	278,906,446,700	177,745,029,40
Total For R213									10,423,885,274,000.00	278,906,446,700	177,745,029,40
R214 On 28/02/2041 Spot Bond			11.31000	65.92678	11.29500	65.98757			614,603,472,287,000.00	142,758,927,700	455,908,977,40
Total R214 SPOT									14,603,472,287,000.00	142,758,927,700	455,908,977,40
Total For R214									14,603,472,287,000.00	142,758,927,700	455,908,977,40
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.13119			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.51784			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.86113			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.07996			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.87343			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.25011			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.82577			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.80891			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.81040				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.84279				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.63000				0.00	900,000,000	450,000,000
Total RDFG02 SPOT										0.00	900,000,000	450,000,000
Total For RDFG02										0.00	900,000,000	450,000,000
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.88532				0.00	120,000,000	60,000,000
Total RDFG03 SPOT										0.00	120,000,000	60,000,000
Total For RDFG03										0.00	120,000,000	60,000,000
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.91359				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.13817				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.14836				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.23380				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.74950				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	101.69946				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.12366				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED30: On 17/11/2023 Spot Bond					0.00000	102.40111				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	99.83286				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.70026				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.45108				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.29756				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.40243				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	99.94404				0.00	20,000,000	10,000,00
Total RES49 SPOT										0.00	20,000,000	10,000,00
Total For RES49										0.00	20,000,000	10,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	100.40373				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	102.26831				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.90381				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.29161				0.00	700,000,000	350,000,00
Total RES59 SPOT										0.00	700,000,000	350,000,00
Total For RES59										0.00	700,000,000	350,000,00
RES60 On 06/12/2025 Spot Bond					0.00000	101.17512				0.00	0	
Total RES60 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.99339				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.86502				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.86210				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.90195				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.89224				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.94566				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.93595				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.05238				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.04268				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	102.38599				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.37000	101.32170	9.37000	101.29620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.00500	98.07268	11.00500	98.04382				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.49000	96.50086	11.49000	96.47124				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.25154				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.42500	97.77706	10.42500	97.74977				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	100.01413				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.28949				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.91000	105.17216	8.91000	105.14683				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.23741				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.71500	105.77782	8.71500	105.75331				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.89000	99.43323	8.89000	99.40934				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS31 On 12/06/2027 Spot Bond			9.16000	103.40194	9.16000	103.37650				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.68000	105.70952	8.68000	105.68472				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.67500	100.67753	8.67500	100.65429				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.96000	98.68286	9.96000	98.65680				0.00	0	30,000,00
Total SBS39 SPOT										0.00	0	30,000,00
Total For SBS39										0.00	0	30,000,00
SBS42 On 12/11/2025 Spot Bond			8.76500	106.73410	8.76500	106.70881				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.27000	108.10244	9.27000	108.07538				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.63500	104.88621	7.63500	104.86436				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.70006				0.00	300,000,000	150,000,00
Total SBS47 SPOT										0.00	300,000,000	150,000,00
Total For SBS47										0.00	300,000,000	150,000,00
SBS51 On 31/01/2024 Spot Bond			8.68500	8.68500	8.68500	100.88297				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.33099				0.00	0	1,000,000,00
Total SBS52 SPOT										0.00	0	1,000,000,00
Total For SBS52										0.00	0	1,000,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	101.70178				0.00	1,000,000,000	2,500,000,00
Total SBS53 SPOT										0.00	1,000,000,000	2,500,000,00
Total For SBS53										0.00	1,000,000,000	2,500,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.92661				0.00	0	
Total SBS57 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.12037				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.20255				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.36421				0.00	0	500,000,00
Total SBS63 SPOT										0.00	0	500,000,00
Total For SBS63										0.00	0	500,000,00
SBS64 On 31/01/2029 Spot Bond					0.00000	100.68656				0.00	0	2,000,000,00
Total SBS64 SPOT										0.00	0	2,000,000,00
Total For SBS64										0.00	0	2,000,000,00
SBS65 On 15/05/2024 Spot Bond					0.00000	101.89866				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.86776				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.51620				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.32600				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.89791				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.95440				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.22142				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.03894				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.15297				0.00	1,280,000,000	640,000,000
Total SBS75 SPOT										0.00	1,280,000,000	640,000,000
Total For SBS75										0.00	1,280,000,000	640,000,000
SBS76 On 26/04/2032 Spot Bond					0.00000	100.21851				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.33523				0.00	200,000,000	100,000,000
Total SBS77 SPOT										0.00	200,000,000	100,000,000
Total For SBS77										0.00	200,000,000	100,000,000
SBS78 On 01/12/2025 Spot Bond					0.00000	101.26769				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.30202				0.00	200,000,000	100,000,000
Total SBS79 SPOT										0.00	200,000,000	100,000,000
Total For SBS79										0.00	200,000,000	100,000,000
SBSI11 On 07/12/2023 Spot Bond			4.65000	325.71875	4.65000	325.63814				0.00	0	15,000,000
Total SBSI11 SPOT										0.00	0	15,000,000
Total For SBSI11										0.00	0	15,000,000
SBSI14 On 07/12/2033 Spot Bond			5.34000	5.34000	5.34000	231.11686				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.19614				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.61338				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.51779				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	104.97575				0.00	200,000,000	
Total SBT104 SPOT										0.00	200,000,000	
Total For SBT104										0.00	200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT10 _€ On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,000,00
Total SBT105 SPOT										0.00	0	35,000,00
Total For SBT105										0.00	0	35,000,00
SBT10 _€ On 31/12/2026 Spot Bond					0.00000	101.22710				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 _€ On 08/04/2027 Spot Bond					0.00000	102.59048				0.00	0	35,000,00
Total SBT107 SPOT										0.00	0	35,000,00
Total For SBT107										0.00	0	35,000,00
SBT10 _€ On 13/07/2027 Spot Bond					0.00000	102.11594				0.00	0	30,000,00
Total SBT108 SPOT										0.00	0	30,000,00
Total For SBT108										0.00	0	30,000,00
SBT10 _€ On 31/12/2027 Spot Bond					0.00000	100.90880				0.00	0	40,000,00
Total SBT109 SPOT										0.00	0	40,000,00
Total For SBT109										0.00	0	40,000,00
SBT20 ₁ On 13/02/2023 Spot Bond					0.00000	101.99253				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT20 _€ On 03/12/2023 Spot Bond					0.00000	102.11904				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20 _€ On 03/12/2023 Spot Bond			9.32500	102.37445	9.32500	102.34882				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20 _€ On 16/04/2024 Spot Bond					0.00000	100.17652				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20 _€ On 31/01/2025 Spot Bond					0.00000	100.94870				0.00	0	1,334,000,00
Total SBT206 SPOT										0.00	0	1,334,000,00
Total For SBT206										0.00	0	1,334,000,00
SBT20 _€ On 25/06/2025 Spot Bond					0.00000	105.42795				0.00	600,000,000	300,000,00
Total SBT207 SPOT										0.00	600,000,000	300,000,00
Total For SBT207										0.00	600,000,000	300,000,00
SBT20 _€ On 28/11/2025 Spot Bond					0.00000	103.78733				0.00	0	
Total SBT208 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.64812				0.00	0	15,000,00
Total SBT209 SPOT										0.00	0	15,000,00
Total For SBT209										0.00	0	15,000,00
SLI5 On 16/08/2026 Spot Bond					0.00000	102.17280				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.91747				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.20000	100.38477	9.20000	100.36024				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.90505				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.62632				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.60694				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.66491				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.70379				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.68440				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.64566				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.70361				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.74250				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.73279				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.72309				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.78100				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.16500	103.90221	9.16500	103.87661				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.40651				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.04041				0.00	1,300,000,000	650,000,000
Total SNT06 SPOT										0.00	1,300,000,000	650,000,000
Total For SNT06										0.00	1,300,000,000	650,000,000
SOL01 On 17/10/2025 Spot Bond					0.00000	100.21287				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.65073				0.00	1,040,000,000	960,000,000
Total SOL02 SPOT										0.00	1,040,000,000	960,000,000
Total For SOL02										0.00	1,040,000,000	960,000,000
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.95317				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.35690				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	

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 21/08/2026 Spot Bond					0.00000	101.37814				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.35867				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.38333				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.23611				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.63451				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.47525				0.00	500,000,000	250,000,000
Total SPG007 SPOT										0.00	500,000,000	250,000,000
Total For SPG007										0.00	500,000,000	250,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	100.72053				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	102.00168				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.30157				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.29370				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.09640				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.74952				0.00	0	
Total SSA08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.84000	4.84000	4.84000	161.01091				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.22500	108.48443	8.22500	108.46040				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.68000	88.04855	9.68000	88.02556				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	100.18571				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.29656				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.87000	103.42403	8.87000	103.39937				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.28000	117.18923	5.28000	117.15842				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.79237				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	99.85573				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.83128				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			4.78000	4.78000	4.78000	325.28594				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06 On 31/01/2025 Spot Bond			4.24500	4.24500	4.24500	162.88201				0.00	0	624,579,06

Contract 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	624,579,05
Total For SSN062										0.00	0	624,579,05
SSN062 On 31/01/2038 Spot Bond			5.48000	5.48000	5.48000	114.39889				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.04000	5.04000	5.04000	114.33845				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	210.50380				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.44899				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.43165				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	101.03377				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	101.01823				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	112.64393				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	101.71930				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.92908				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.30083				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	101.47145				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.14670				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.81195				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.31500	5.31500	5.31500	231.61951				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.01924				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.37225				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.24198				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.41000	88.10538	10.41000	92.07448				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.99112				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.98000	210.75562	4.98000	210.70158				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.49500	228.09082	5.49500	228.02919				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 Intere
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.63976				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.59123				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2023 Spot Bond					0.00000	101.02807				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.21943				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.22261				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	98.15423				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.71261				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	101.29665				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.07958				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	102.10157				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	108.32941				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.76930	111.03011	4.76930	111.00229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN175 On 31/12/2050 Spot Bond			4.76500	45.66305	4.76500	111.22566				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN176 On 28/09/2027 Spot Bond					0.00000	100.79719				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN178 On 16/02/2023 Spot Bond					0.00000	101.38348				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SSN179 On 09/06/2024 Spot Bond					0.00000	101.03752				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN180 On 14/03/2023 Spot Bond					0.00000	100.94099				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN181 On 20/03/2023 Spot Bond					0.00000	100.81462				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SSN182 On 18/02/2024 Spot Bond					0.00000	100.17490				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.72518				0.00	0	15,000,00
Total SST201 SPOT										0.00	0	15,000,00
Total For SST201										0.00	0	15,000,00
SST201 On 31/08/2027 Spot Bond					0.00000	101.41398				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.33697				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.74000	103.50423	8.74000	103.47990				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T16A10 On 21/08/2024 Spot Bond					0.00000	101.44466				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.43326				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.36879				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.46417				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.40271				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.11784				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.40271				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			6.87000	104.01521	6.87000	103.99613				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.38000	104.22520	7.38000	104.20468				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.30259				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.35214				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.41164				0.00	0	
Total T18A21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.37570				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			8.95000	105.12704	8.95000	103.33603				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.76230				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.91438				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.62843				0.00	0	2,500,000,00
Total TFS154 SPOT										0.00	0	2,500,000,00
Total For TFS154										0.00	0	2,500,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.36044				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.61463				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.05724				0.00	0	1,500,000,00
Total TFS159 SPOT										0.00	0	1,500,000,00
Total For TFS159										0.00	0	1,500,000,00
TFS162 On 27/05/2024 Spot Bond					0.00000	101.60191				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.25198				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.10424				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.12837				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.48802				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16E On 27/09/2026 Spot Bond					0.00000	100.26373				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16E On 30/11/2024 Spot Bond					0.00000	101.14020				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.01610				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.33915				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.44196				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	101.40294				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.15000	104.12675	8.15000	104.10415				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	101.41179				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	101.40648				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2024 Spot Bond			5.42000	102.97375	5.42000	102.95879				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.44543				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.65375				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.51270				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.50031				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.58526				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.56225				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.88057				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.03075				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.94242				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.48231				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.45578				0.00	0	
Total TH17B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.44694				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.54596				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.50530				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.49999				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.87105				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.80571				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.76509				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.30557				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.44703				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.22206				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.57085				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.49412				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.74762				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.65191				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.30381				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	101.28577				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.07000	104.51986	9.07000	104.49425				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	103.21961				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.23813				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.72000	103.49014	8.72000	103.46587				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.50142				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.81821				0.00	100,000,000	50,000,00
Total TL30 SPOT										0.00	100,000,000	50,000,00
Total For TL30										0.00	100,000,000	50,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	101.76498				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL32 On 09/02/2027 Spot Bond					0.00000	102.11511				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.52000	103.32201	9.52000	103.29547			243,712,000,000.00		25,600,000	317,700,000
Total TN23 SPOT									243,712,000,000.00		25,600,000	317,700,000
Total For TN23									243,712,000,000.00		25,600,000	317,700,000
TN23/R On 06/11/2023 Spot Bond			100.00000	60.48067	100.00000	60.34534				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.15000	104.90275	9.15000	104.87726			900,015,960,000.00		98,362,400	1,833,209,500
Total TN25 SPOT									900,015,960,000.00		98,362,400	1,833,209,500
Total For TN25									900,015,960,000.00		98,362,400	1,833,209,500
TN25/R On 19/08/2025 Spot Bond			100.00000	24.81973	100.00000	24.76510				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.56000	95.64151	10.56000	95.61433			389,497,652,544,000.00		36,884,247,400	21,312,712,900
Total TN27 SPOT									389,497,652,544,000.00		36,884,247,400	21,312,712,900
Total For TN27									389,497,652,544,000.00		36,884,247,400	21,312,712,900
TN27/R On 14/11/2027 Spot Bond			100.00000	12.34167	100.00000	12.31405				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.67500	102.97558	10.67500	102.94648				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.30500	99.04192	11.30500	99.01200			547,318,009,000.00		48,413,800	25,029,142,800
Total TN30 SPOT									547,318,009,000.00		48,413,800	25,029,142,800
Total For TN30									547,318,009,000.00		48,413,800	25,029,142,800
TN30/R On 09/10/2030 Spot Bond			8.00000	117.28829	8.00000	117.26302				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.17200	100.37521	12.17200	100.34299				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.47500	90.97592	12.47500	90.94568			658,936,985,000.00		52,820,600	651,795,400
Total TN40 SPOT									658,936,985,000.00		52,820,600	651,795,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN40										658,936,985,000.00	52,820,600	651,795,40
TN40/R On 09/10/2040 Spot Bond			10.75000	103.18523	10.75000	103.15556				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.89831				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	102.01481				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.91500	103.41244	5.91500	104.15593				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.03104				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.85639				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.80875				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.88151				0.00	0	110,000,00
Total TR5A22 SPOT										0.00	0	110,000,00
Total For TR5A22										0.00	0	110,000,00
TR5A31 On 20/06/2026 Spot Bond			7.27000	101.77030	7.27000	101.75034				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.29534				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			8.87000	103.03607	8.87000	103.01150				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.29534				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.28000	102.84961	8.28000	102.82668				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.09076				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.69289				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.93590				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.90677				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.09589				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.09589				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261: On 07/02/2023 Spot Bond					0.00000	99.75308				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262: On 13/02/2023 Spot Bond					0.00000	99.63641				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263: On 10/03/2023 Spot Bond					0.00000	99.14471				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11: On 31/01/2025 Spot Bond					0.00000	102.45027				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.46880				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	103.08785				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	99.89918				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	101.19364				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	101.27369				0.00	0	
Total TWC429 SPOT										0.00	0	
Total For TWC429										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	101.09991				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	99.85890				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.38202				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.27358				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.18844				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.30146				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.57000	106.23880	10.57000	106.20857				0.00	0	
Total UG26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.55860				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.62840				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.58766				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.71347				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.01021				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.12508				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.03000	10.03000	10.03000	101.74637				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.74251				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.78896				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.99405				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.03273				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.26996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.16317				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.69544				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.54785				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.25762				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.43647				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.43305				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.39577				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.83301				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.02e+017	460,143,101,300	306,515,217,38
Total for SPOT :										2.02e+017	460,143,101,300	306,515,217,38
Total Futures										2.02e+017	460,143,178,159	306,517,035,88
Total Options										0.00	0	145,67
Grand Total:										2.02e+017	460,143,178,159	306,517,181,56