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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/02/2023

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			11.71000	77.79633	11.71000	77.79633			0.00	0	
ES33 On 04/05/2023 Bond Future			11.98024	74.91665	11.90918	75.25563			0.00	0	
ES33 On 03/08/2023 Bond Future			12.12832	76.40975	12.05426	76.75558			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.28780	74.13621	12.21058	74.48888			0.00	0	
ES33 On 01/02/2024 Bond Future			12.46063	75.60573	12.38004	75.96525			0.00	0	
ES33 On 02/05/2024 Bond Future			12.65806	73.23187	12.57392	73.59788			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 02/02/2023 Bond Future			12.14500	75.52470	12.14500	75.52470			0.00	0	
ES42 On 04/05/2023 Bond Future			12.47001	71.69159	12.36253	72.28556			0.00	0	
ES42 On 03/08/2023 Bond Future			12.60980	73.12075	12.49812	73.72671			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.75921	70.31323	12.64302	70.93119			0.00	0	
ES42 On 01/02/2024 Bond Future			12.91288	71.70606	12.79206	72.33620			0.00	0	
ES42 On 02/05/2024 Bond Future			13.09178	68.78982	12.96588	69.43149			0.00	0	
Total ES42 Future									0.00	0	4,00

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Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES42											0.00	0	4,000
I2025	On	02/02/2023			166.18596	166.18596	166.18596	166.18596			0.00	0	
I2025	On	04/05/2023			169.33986	169.33986	169.37478	169.37478			0.00	0	5,200
I2025	On	03/08/2023			170.97410	170.97410	171.00997	171.00997			0.00	0	2,000
I2025	On	02/11/2023			174.37590	174.37590	174.41234	174.41234			0.00	0	
I2025	On	01/02/2024			176.05229	176.05229	176.08899	176.08899			0.00	0	
I2025	On	02/05/2024			179.36527	179.36527	179.40199	179.40199			0.00	0	
Total I2025 Future											0.00	0	5,400
Total For I2025											0.00	0	5,400
I2029	On	02/02/2023			120.49532	120.49532	120.49532	120.49532			0.00	0	
I2029	On	04/05/2023			121.61821	121.61821	121.51351	121.51351			0.00	0	1,000
I2029	On	03/08/2023			124.04184	124.04184	123.93523	123.93523			0.00	0	7,000
I2029	On	02/11/2023			125.18363	125.18363	125.07478	125.07478			0.00	0	
I2029	On	01/02/2024			127.66712	127.66712	127.55587	127.55587			0.00	0	
I2029	On	02/05/2024			128.71427	128.71427	128.60028	128.60028			0.00	0	
Total I2029 Future											0.00	0	1,700
Total For I2029											0.00	0	1,700
I2033	On	02/02/2023			114.69085	114.69085	114.69085	114.69085			0.00	0	
I2033	On	04/05/2023			115.46096	115.46096	115.86937	115.86937			0.00	0	1,500
I2033	On	03/08/2023			117.76176	117.76176	118.17851	118.17851			0.00	0	6,100
I2033	On	02/11/2023			118.68883	118.68883	119.11358	119.11358			0.00	0	
I2033	On	01/02/2024			121.04345	121.04345	121.47649	121.47649			0.00	0	
I2033	On	02/05/2024			121.87212	121.87212	122.31277	122.31277			0.00	0	
Total I2033 Future											0.00	0	7,600
Total For I2033											0.00	0	7,600
I2038	On	02/02/2023			125.93154	125.93154	125.93154	125.93154			0.00	0	
I2038	On	04/05/2023			128.35547	128.35547	128.50753	128.50753			0.00	0	4,600
I2038	On	03/08/2023			128.95552	128.95552	129.11072	129.11072			0.00	0	
I2038	On	02/11/2023			131.52117	131.52117	131.67942	131.67942			0.00	0	
I2038	On	01/02/2024			132.12420	132.12420	132.28517	132.28517			0.00	0	
I2038	On	02/05/2024			134.60909	134.60909	134.77256	134.77256			0.00	0	
Total I2038 Future											0.00	0	4,600
Total For I2038											0.00	0	4,600
I2046	On	02/02/2023			112.04276	112.04276	112.04276	112.04276			0.00	0	
I2046	On	04/05/2023			112.34247	112.34247	112.52057	112.52057			0.00	0	17,300
I2046	On	03/08/2023			114.58125	114.58125	114.76311	114.76311			0.00	0	
I2046	On	02/11/2023			114.77705	114.77705	114.96244	114.96244			0.00	0	
I2046	On	01/02/2024			117.05360	117.05360	117.24251	117.24251			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
I2046	On	02/05/2024	Bond Future			117.12479	117.12479	117.31658	117.31658			0.00	0	
Total I2046 Future												0.00	0	17,3'
Total For I2046												0.00	0	17,3'
I2050	On	02/02/2023	Bond Future			112.27173	112.27173	112.27173	112.27173			0.00	0	
I2050	On	04/05/2023	Bond Future			115.04054	115.04054	114.83498	114.83498			0.00	0	13,2'
I2050	On	03/08/2023	Bond Future			115.15462	115.15462	114.94517	114.94517			0.00	0	
I2050	On	02/11/2023	Bond Future			117.44578	117.44578	117.23210	117.23210			0.00	0	
I2050	On	01/02/2024	Bond Future			117.54145	117.54145	117.32307	117.32307			0.00	0	
I2050	On	02/05/2024	Bond Future			119.75161	119.75161	119.52871	119.52871			0.00	0	
Total I2050 Future												0.00	0	13,2'
Total For I2050												0.00	0	13,2'
R186	On	02/02/2023	Bond Future			7.99500	109.56039	7.99500	109.56039		4.54	0.00	0	
R186	On	04/05/2023	Bond Future			8.29298	110.76923	8.14745	111.23652		4.32	61,033,845.73	551	95,5'
R186	On	03/08/2023	Bond Future			8.32085	107.64588	8.16244	108.12258		3.96	0.00	0	
R186	On	02/11/2023	Bond Future			8.35216	109.76246	8.17892	110.24845		3.86	2,634,299.04	24	1,2'
R186	On	01/02/2024	Bond Future			8.39159	106.61071	8.20096	107.10604		3.66	0.00	0	
R186	On	02/05/2024	Bond Future			8.48607	108.58711	8.27472	109.09125		3.29	0.00	0	
Total R186 Future												63,668,144.77	575	96,81'
R186	On	04/05/2023	Bond Future	8.83	Put			280.39000	0.28039	369,890	4.67	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			2,476.03000	2.47603	2,096,730	4.67	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			274.90000	0.27490	362,890	4.67	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			1,354.70000	1.35470	1,068,810	4.44	0.00	0	2'
R186	On	04/05/2023	Bond Future	8.36	Put			673.07000	0.67307	854,470	4.44	0.00	0	2'
R186	On	04/05/2023	Bond Future	8.82	Call			2,424.35000	2.42435	2,048,080	4.66	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			285.98000	0.28598	377,000	4.66	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			2,450.15000	2.45015	2,072,360	4.67	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,775.21000	4.77521	4,344,770	4.84	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			173.18000	0.17318	219,440	4.84	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,801.59000	4.80159	4,370,600	4.85	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			171.01000	0.17101	216,720	4.85	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,827.85000	4.82785	4,396,310	4.86	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			168.73000	0.16873	213,890	4.86	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Put			643.24000	0.64324	766,980	4.40	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			3,836.12000	3.83612	3,453,480	4.51	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			523.50000	0.52350	626,850	4.51	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			518.88000	0.51888	621,420	4.52	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,880.97000	3.88097	3,496,710	4.52	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			514.30000	0.51430	616,030	4.52	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			6,252.64000	6.25264	5,806,640	4.81	0.00	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
R186	On	02/11/2023	Bond Future	10.42	Put		175.98000	0.17598	215,970	4.81	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Call		3,331.67000	3.33167	2,969,420	4.40	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.39	Call		3,858.53000	3.85853	3,475,080	4.52	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		3,960.95000	3.96095	3,579,310	4.34	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		617.80000	0.61780	731,490	4.34	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		3,981.61000	3.98161	3,599,240	4.35	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put		613.44000	0.61344	726,400	4.35	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call		3,940.63000	3.94063	3,559,740	4.34	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put		622.51000	0.62251	736,950	4.34	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put		1,965.10000	1.96510	2,255,080	3.29	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call		1,293.26000	1.29326	1,077,850	3.29	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		1,953.18000	1.95318	2,241,910	3.29	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		1,305.52000	1.30552	1,088,860	3.29	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put		1,941.32000	1.94132	2,228,800	3.29	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call		1,281.06000	1.28106	1,066,900	3.29	0.00	0	
Total R186 Option											0.00	0	3,85
Total For R186											63,668,144.77	575	100,64
R197	On	02/02/2023	Bond Future			329.17765	329.17765	329.17765	329.17765		0.00	0	
R197	On	04/05/2023	Bond Future			335.49471	335.49471	335.45668	335.45668		0.00	0	30
R197	On	03/08/2023	Bond Future			333.11327	333.11327	333.07494	333.07494		0.00	0	
R197	On	02/11/2023	Bond Future			339.74064	339.74064	339.70125	339.70125		0.00	0	
Total R197 Future											0.00	0	30
Total For R197											0.00	0	30
R202	On	02/02/2023	Bond Future			245.91792	245.91792	245.91792	245.91792		0.00	0	
R202	On	04/05/2023	Bond Future			250.65043	250.65043	250.64533	250.64533		0.00	0	4,90
R202	On	03/08/2023	Bond Future			250.82916	250.82916	250.82444	250.82444		0.00	0	40
R202	On	02/11/2023	Bond Future			255.81974	255.81974	255.81472	255.81472		0.00	0	
R202	On	01/02/2024	Bond Future			255.95626	255.95626	255.95016	255.95016		0.00	0	
R202	On	02/05/2024	Bond Future			260.77001	260.77001	260.76308	260.76308		0.00	0	
Total R202 Future											0.00	0	5,30
Total For R202											0.00	0	5,30
R2030	On	02/02/2023	Bond Future			9.48000	92.71761	9.48000	92.71761	9.95	0.00	0	
R2030	On	04/05/2023	Bond Future			9.78465	93.49292	9.67033	94.01841	9.47	0.00	0	81,70
R2030	On	03/08/2023	Bond Future			9.88061	91.32662	9.76024	91.86264	9.16	0.00	0	5,60
R2030	On	02/11/2023	Bond Future			9.97537	93.12226	9.84875	93.66869	8.62	0.00	0	14
R2030	On	01/02/2024	Bond Future			10.08173	90.94311	9.94817	91.50012	8.39	0.00	0	
R2030	On	02/05/2024	Bond Future			10.22562	92.62860	10.08457	93.19562	7.78	0.00	0	
Total R2030 Future											0.00	0	87,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 04/05/2023 Bond Future	12.50	Put			12.88000	0.01288	15,110	11.35		0.00	0	47
R2030 On 04/05/2023 Bond Future	12.57	Call			12,243.25000	12.24325	11,719,620	11.35		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			161.96000	0.16196	188,630	11.19		0.00	0	18
R2030 On 04/05/2023 Bond Future	11.62	Call			8,564.02000	8.56402	8,054,840	11.35		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Put			1,788.43000	1.78843	2,028,800	9.60		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Call			10,197.66000	10.19766	9,678,910	11.35		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			39.31000	0.03931	46,050	11.35		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.50	Call			11,975.31000	11.97531	11,452,050	11.35		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			556.94000	0.55694	646,000	10.38		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			4,453.03000	4.45303	4,015,400	10.39		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			10.76000	0.01076	12,620	11.35		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Call			4,849.94000	4.84994	4,399,970	10.50		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			467.00000	0.46700	542,520	10.50		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			7,474.32000	7.47432	6,975,500	11.19		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			1,170.52000	1.17052	1,342,180	9.88		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			4,031.54000	4.03154	3,609,170	10.28		0.00	0	47
R2030 On 04/05/2023 Bond Future	11.62	Put			98.39000	0.09839	114,700	11.35		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.52	Call			4,381.83000	4.38183	3,946,610	10.37		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			565.10000	0.56510	655,370	10.37		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			4,417.39000	4.41739	3,980,960	10.38		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,786.91000	1.78691	1,501,790	9.60		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.42	Put			653.51000	0.65351	756,630	10.28		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			548.89000	0.54889	636,750	10.39		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			2,062.51000	2.06251	1,753,380	9.69		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.78	Put			1,558.33000	1.55833	1,774,690	9.69		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			2,675.66000	2.67566	2,321,830	9.88		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	9.03	Call			635.03000	0.63503	491,500	9.21		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			3,649.54000	3.64954	4,031,500	9.21		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,577.79000	1.57779	1,312,900	9.53		0.00	0	18
R2030 On 04/05/2023 Bond Future	9.58	Put			1,995.69000	1.99569	2,256,290	9.53		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			11,725.15000	11.72515	11,204,910	10.91		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			103.88000	0.10388	119,660	10.91		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	10.40	Call			4,110.54000	4.11054	3,731,180	9.68		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	10.40	Put			1,306.19000	1.30619	1,462,850	9.68		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			4,897.94000	4.89794	4,489,130	9.90		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.35	Put			514.46000	0.51446	582,040	10.54		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			7,322.40000	7.32240	6,853,330	10.55		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			1,027.07000	1.02707	1,154,280	9.90		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			7,251.60000	7.25160	6,783,810	10.53		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			519.66000	0.51966	587,890	10.53		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	03/08/2023	Bond Future	11.36	Put		509.30000	0.50930	576,250	10.55	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		12,805.74000	12.80574	12,279,920	10.91	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		64.59000	0.06459	74,790	10.91	0.00	0	3f
R2030	On	03/08/2023	Bond Future	11.35	Call		7,286.99000	7.28699	6,818,550	10.54	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		5,457.05000	5.45705	5,054,590	9.44	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		1,368.15000	1.36815	1,512,120	9.44	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		5,396.03000	5.39603	4,995,480	9.42	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,388.99000	1.38899	1,534,870	9.42	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		5,426.52000	5.42652	5,025,000	9.43	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,378.54000	1.37854	1,523,450	9.43	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,271.08000	1.27108	1,396,690	9.58	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		6,980.63000	6.98063	6,548,500	9.59	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,262.77000	1.26277	1,387,650	9.59	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Call		6,919.75000	6.91975	6,489,070	9.58	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,279.16000	1.27916	1,405,490	9.58	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		6,950.31000	6.95031	6,518,910	9.58	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		2,689.54000	2.68954	2,424,340	7.67	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		3,765.07000	3.76507	4,066,890	7.67	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		2,709.66000	2.70966	2,443,270	7.68	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		3,744.25000	3.74425	4,044,880	7.68	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		2,669.50000	2.66950	2,405,500	7.67	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		3,785.99000	3.78599	4,089,010	7.67	0.00	0	
Total R2030 Option											0.00	0	8,4f
Total For R2030											0.00	0	96,0f
R2032	On	02/02/2023	Bond Future			10.18000	91.61465	10.18000	91.61465	11.88	0.00	0	
R2032	On	04/05/2023	Bond Future			10.45335	88.30047	10.35556	88.81296	12.27	12,891,868.62	146	184,9f
R2032	On	03/08/2023	Bond Future			10.55624	90.03922	10.45414	90.56200	12.30	0.00	0	2,6f
R2032	On	02/11/2023	Bond Future			10.66665	87.65077	10.55999	88.18375	11.57	0.00	0	
R2032	On	01/02/2024	Bond Future			10.78487	89.36878	10.67337	89.91210	10.48	0.00	0	
R2032	On	02/05/2024	Bond Future			10.93143	86.86919	10.81474	87.42222	10.32	0.00	0	
Total R2032 Future											12,891,868.62	146	187,5f
R2032	On	04/05/2023	Bond Future	9.80	Call		944.29000	0.94429	772,830	11.80	0.00	0	5f
R2032	On	04/05/2023	Bond Future	13.43	Call		14,402.63000	14.40263	13,891,760	14.78	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		15.84000	0.01584	17,460	14.78	0.00	0	4f
R2032	On	04/05/2023	Bond Future	10.89	Call		3,899.87000	3.89987	3,515,360	13.06	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Call		4,528.33000	4.52833	4,120,380	13.28	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put		922.70000	0.92270	1,027,240	13.28	0.00	0	7f
R2032	On	04/05/2023	Bond Future	10.69	Call		3,205.45000	3.20545	2,852,940	12.81	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Put		3,114.36000	3.11436	3,406,570	12.02	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2032 On 04/05/2023 Bond Future	11.37	Call			5,743.82000	5.74382	5,301,700	13.67		0.00	0	40
R2032 On 04/05/2023 Bond Future	11.37	Put			613.24000	0.61324	683,610	13.67		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			3,863.88000	3.86388	3,480,860	13.05		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			1,160.77000	1.16077	1,290,240	13.05		0.00	0	
R2032 On 04/05/2023 Bond Future	10.30	Call			2,029.23000	2.02923	1,751,360	12.33		0.00	0	50
R2032 On 04/05/2023 Bond Future	10.89	Put			1,146.29000	1.14629	1,274,270	13.06		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Call			4,303.03000	4.30303	3,902,970	13.20		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Put			996.84000	0.99684	1,109,270	13.20		0.00	0	13,00
R2032 On 04/05/2023 Bond Future	10.53	Put			1,780.46000	1.78046	1,969,320	12.61		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			2,976.05000	2.97605	2,635,830	12.72		0.00	0	40
R2032 On 04/05/2023 Bond Future	10.62	Put			1,599.18000	1.59918	1,771,450	12.72		0.00	0	
R2032 On 04/05/2023 Bond Future	10.69	Put			1,468.86000	1.46886	1,628,840	12.81		0.00	0	50
R2032 On 04/05/2023 Bond Future	10.87	Call			3,828.02000	3.82802	3,446,490	13.03		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			1,175.42000	1.17542	1,306,380	13.03		0.00	0	
R2032 On 04/05/2023 Bond Future	9.80	Put			3,931.84000	3.93184	4,272,870	11.80		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			1,029.94000	1.02994	848,050	11.85		0.00	0	6,50
R2032 On 04/05/2023 Bond Future	9.85	Put			3,743.23000	3.74323	4,073,830	11.85		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			1,379.51000	1.37951	1,159,230	12.02		0.00	0	70
R2032 On 04/05/2023 Bond Future	10.30	Put			2,322.17000	2.32217	2,556,790	12.33		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			2,691.92000	2.69192	2,368,290	12.61		0.00	0	70
R2032 On 03/08/2023 Bond Future	11.75	Put			1,137.48000	1.13748	1,231,910	13.91		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			7,516.98000	7.51698	7,087,900	13.92		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			1,128.19000	1.12819	1,221,890	13.92		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			1,325.90000	1.32590	1,158,720	11.81		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	11.90	Call			8,042.23000	8.04223	7,603,410	14.07		0.00	0	5,00
R2032 On 03/08/2023 Bond Future	11.90	Put			1,005.38000	1.00538	1,089,340	14.07		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			2,772.37000	2.77237	2,504,030	12.35		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	9.60	Put			5,863.84000	5.86384	6,219,440	11.81		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			3,569.41000	3.56941	3,823,850	12.35		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			7,479.72000	7.47972	7,051,370	13.91		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			7,554.28000	7.55428	7,124,470	13.93		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			1,118.97000	1.11897	1,211,940	13.93		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,247.14000	2.24714	2,415,090	12.27		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			5,558.26000	5.55826	5,192,250	12.28		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			2,231.83000	2.23183	2,398,800	12.28		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			5,493.53000	5.49353	5,129,490	12.26		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			2,262.55000	2.26255	2,431,490	12.26		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			5,525.86000	5.52586	5,160,830	12.27		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			7,347.50000	7.34750	6,943,410	11.64		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			1,874.96000	1.87496	2,014,190	11.64		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 01/02/2024 Bond Future	11.85	Call			7.381.02000	7.38102	6,976,170	11.65		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			1,863.54000	1.86354	2,002,010	11.65		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Call			7,314.02000	7.31402	6,910,680	11.63		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			1,886.45000	1.88645	2,026,430	11.63		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Put			4,678.01000	4.67801	4,964,410	10.17		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			3,381.06000	3.38106	3,113,310	10.18		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			4,652.88000	4.65288	4,938,160	10.18		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			3,404.52000	3.40452	3,135,670	10.18		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			4,627.87000	4.62787	4,912,050	10.18		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			3,357.67000	3.35767	3,091,040	10.17		0.00	0	
Total R2032 Option										0.00	0	32,35
Total For R2032										12,891,868.62	146	219,96
R2035 On 02/02/2023 Bond Future			10.80500	91.07030	10.80500	91.07030		13.35		0.00	0	
R2035 On 04/05/2023 Bond Future			11.01675	87.69818	10.94026	88.14862		14.59		3,157,134.48	36	156,2
R2035 On 03/08/2023 Bond Future			11.12569	89.42481	11.04614	89.88430		14.62		0.00	0	2,56
R2035 On 02/11/2023 Bond Future			11.24433	86.68033	11.16159	87.14880		14.29		0.00	0	12
R2035 On 01/02/2024 Bond Future			11.37356	88.37958	11.28739	88.85710		14.02		0.00	0	
R2035 On 02/05/2024 Bond Future			11.51776	85.51679	11.42809	86.00281		13.26		0.00	0	
Total R2035 Future										3,157,134.48	36	158,85
R2035 On 04/05/2023 Bond Future	11.80	Put			967.82000	0.96782	1,037,220	16.17		0.00	0	1,03
R2035 On 04/05/2023 Bond Future	11.87	Call			6,146.20000	6.14620	5,759,160	16.27		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			1,952.64000	1.95264	2,092,680	15.26		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,504.68000	3.50468	3,192,810	15.28		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Put			3,878.68000	3.87868	4,130,630	14.31		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Call			12,063.23000	12.06323	11,620,850	17.54		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			140.84000	0.14084	148,900	17.54		0.00	0	45
R2035 On 04/05/2023 Bond Future	11.80	Call			5,845.84000	5.84584	5,464,800	16.17		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			3,691.65000	3.69165	3,934,260	14.38		0.00	0	
R2035 On 04/05/2023 Bond Future	11.05	Call			2,950.49000	2.95049	2,663,280	15.04		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.87	Put			888.34000	0.88834	951,740	16.27		0.00	0	71
R2035 On 04/05/2023 Bond Future	12.46	Call			8,784.49000	8.78449	8,361,860	17.12		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			423.23000	0.42323	451,040	17.12		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			3,468.88000	3.46888	3,158,480	15.26		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			3,362.25000	3.36225	3,056,320	15.22		0.00	0	45
R2035 On 04/05/2023 Bond Future	11.17	Put			2,019.21000	2.01921	2,163,720	15.22		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			1,930.82000	1.93082	2,069,390	15.28		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,540.63000	3.54063	3,227,300	15.29		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			1,909.20000	1.90920	2,046,310	15.29		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,647.17000	1.64717	1,439,340	14.38		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
R2035 On 04/05/2023 Bond Future	9.85	Call			412.58000	0.41258	332,770	13.48		0.00	0	36
R2035 On 04/05/2023 Bond Future	9.85	Put			7,208.48000	7.20848	7,579,110	13.48		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,243.10000	1.24310	1,068,880	14.13		0.00	0	46
R2035 On 04/05/2023 Bond Future	10.42	Put			4,396.59000	4.39659	4,672,810	14.13		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			1,528.08000	1.52808	1,329,590	14.31		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.05	Put			2,305.27000	2.30527	2,468,500	15.04		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,830.90000	1.83090	1,933,770	15.85		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			7,053.08000	7.05308	6,695,700	15.87		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,816.88000	1.81688	1,918,990	15.87		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			7,092.20000	7.09220	6,734,060	15.88		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,802.97000	1.80297	1,904,320	15.88		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			7,014.02000	7.01402	6,657,400	15.85		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			5,118.31000	5.11831	4,828,520	14.74		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			3,722.57000	3.72257	3,901,250	14.74		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			5,150.76000	5.15076	4,860,040	14.75		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,699.51000	3.69951	3,877,260	14.75		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			5,183.29000	5.18329	4,891,640	14.76		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,676.57000	3.67657	3,853,390	14.76		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,058.28000	3.05828	3,196,790	14.94		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			7,860.97000	7.86097	7,523,280	14.92		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			3,091.05000	3.09105	3,230,880	14.92		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			7,895.83000	7.89583	7,557,480	14.93		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			3,074.62000	3.07462	3,213,790	14.93		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			7,930.72000	7.93072	7,591,710	14.94		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			4,514.71000	4.51471	4,262,680	13.23		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			5,713.20000	5.71320	5,947,190	13.23		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			4,460.63000	4.46063	4,210,340	13.21		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			5,770.20000	5.77020	6,005,930	13.21		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			4,487.63000	4.48763	4,236,480	13.22		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			5,741.63000	5.74163	5,976,500	13.22		0.00	0	
Total R2035 Option										0.00	0	5,96
Total For R2035										3,157,134.48	36	164,86
R2037 On 02/02/2023 Bond Future			11.05000	82.21339	11.05000	82.21339		15.19		0.00	0	
R2037 On 04/05/2023 Bond Future			11.29239	83.01668	11.21076	83.50075		15.83		76,707,412.32	924	59,76
R2037 On 03/08/2023 Bond Future			11.40967	80.39367	11.32484	80.88748		16.70		0.00	0	71,06
R2037 On 02/11/2023 Bond Future			11.52415	81.97426	11.43616	82.47766		15.54		0.00	0	
R2037 On 01/02/2024 Bond Future			11.64778	79.32593	11.55636	79.83912		16.08		0.00	0	
R2037 On 02/05/2024 Bond Future			11.79443	80.79454	11.69944	81.31695		14.48		0.00	0	
Total R2037 Future										76,707,412.32	924	130,86

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	04/05/2023	Bond Future	11.30	Put			2,434.39000	2.43439	2,615,340	16.32	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call			5,371.64000	5.37164	4,978,900	17.37	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put			1,192.94000	1.19294	1,284,270	17.37	0.00	0	7(
R2037	On	04/05/2023	Bond Future	13.73	Call			13,273.23000	13.27323	12,795,240	19.04	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			99.23000	0.09923	105,310	19.04	0.00	0	4(
R2037	On	04/05/2023	Bond Future	11.31	Call			2,996.63000	2.99663	2,691,800	16.34	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call			2,963.37000	2.96337	2,660,250	16.32	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			2,408.69000	2.40869	2,587,930	16.34	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			3,029.90000	3.02990	2,723,370	16.36	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			2,383.06000	2.38306	2,560,600	16.36	0.00	0	4(
R2037	On	04/05/2023	Bond Future	11.78	Call			4,722.67000	4.72267	4,348,430	17.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put			1,433.26000	1.43326	1,543,090	17.11	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call			1,916.97000	1.91697	1,678,350	15.75	0.00	0	7(
R2037	On	04/05/2023	Bond Future	10.95	Put			3,492.00000	3.49200	3,737,450	15.75	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			2,134.94000	2.13494	1,880,930	15.88	0.00	0	4(
R2037	On	04/05/2023	Bond Future	11.03	Put			3,222.06000	3.22206	3,452,120	15.88	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			2,125.51000	2.12551	2,249,730	17.95	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			6,623.96000	6.62396	6,253,500	17.97	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			2,109.73000	2.10973	2,233,080	17.97	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call			1,355.74000	1.35574	1,206,320	15.64	0.00	0	1,8(
R2037	On	03/08/2023	Bond Future	10.30	Put			7,686.61000	7.68661	8,031,000	15.64	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			6,661.81000	6.66181	6,290,490	17.98	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			2,093.87000	2.09387	2,216,360	17.98	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call			2,872.32000	2.87232	2,629,370	16.36	0.00	0	1,8(
R2037	On	03/08/2023	Bond Future	11.00	Put			4,804.78000	4.80478	5,055,640	16.36	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			6,585.97000	6.58597	6,216,380	17.95	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			4,124.99000	4.12499	4,329,080	15.92	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			4,825.37000	4.82537	4,528,100	15.89	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			4,174.96000	4.17496	4,381,090	15.89	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call			4,857.23000	4.85723	4,558,930	15.91	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			4,150.05000	4.15005	4,355,150	15.91	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			4,888.88000	4.88888	4,589,570	15.92	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put			3,433.89000	3.43389	3,593,680	16.98	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call			7,611.42000	7.61142	7,257,280	17.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put			3,416.12000	3.41612	3,575,170	17.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call			7,543.01000	7.54301	7,190,330	16.97	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put			3,452.06000	3.45206	3,612,570	16.97	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call			7,577.04000	7.57704	7,223,640	16.98	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call			4,565.40000	4.56540	4,297,410	14.43	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put			6,018.01000	6.01801	6,272,430	14.43	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/05/2024	Bond Future	11.45	Call		4,592.77000	4.59277	4,323,850	14.43	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		5,988.68000	5.98868	6,242,170	14.43	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		4,537.74000	4.53774	4,270,690	14.42	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,047.10000	6.04710	6,302,460	14.42	0.00	0	
Total R2037 Option											0.00	0	6,20
Total For R2037											76,707,412.32	924	137,06
R2040	On	02/02/2023	Bond Future			11.21000	83.54832	11.21000		16.23	0.00	0	
R2040	On	04/05/2023	Bond Future			11.51336	83.93066	11.39549		16.98	3,273,295.74	39	50,54
R2040	On	03/08/2023	Bond Future			11.63192	81.07526	11.50954		17.96	0.00	0	91,67
R2040	On	02/11/2023	Bond Future			11.74736	82.66919	11.62049		16.74	0.00	0	8
R2040	On	01/02/2024	Bond Future			11.87163	79.78414	11.73991		17.39	0.00	0	
R2040	On	02/05/2024	Bond Future			12.01731	81.26072	11.88050		15.68	0.00	0	
Total R2040 Future											3,273,295.74	39	142,25
R2040	On	04/05/2023	Bond Future	10.17	Call		363.83000	0.36383	266,030	15.56	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		11,870.87000	11.87087	11,158,500	20.41	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		258.17000	0.25817	291,220	20.41	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		3,006.64000	3.00664	2,579,170	17.29	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call		5,429.13000	5.42913	4,860,590	18.38	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Put		1,419.88000	1.41988	1,596,760	18.38	0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Call		1,792.51000	1.79251	1,478,550	16.61	0.00	0	68
R2040	On	04/05/2023	Bond Future	10.92	Put		4,636.65000	4.63665	5,100,170	16.44	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		8,738.70000	8.73870	8,071,470	19.63	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		610.04000	0.61004	688,230	19.63	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.41	Put		2,846.03000	2.84603	3,169,360	17.26	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		2,972.50000	2.97250	2,547,710	17.27	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		2,816.62000	2.81662	3,137,250	17.27	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		2,787.30000	2.78730	3,105,250	17.29	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		3,180.20000	3.18020	2,739,480	17.38	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		2,644.68000	2.64468	2,949,380	17.38	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		8,780.55000	8.78055	9,428,170	15.56	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,112.13000	1.11213	884,370	16.16	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		5,526.09000	5.52609	6,043,750	16.16	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,519.50000	1.51950	1,237,600	16.44	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.03	Put		4,172.48000	4.17248	4,603,940	16.61	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		2,938.36000	2.93836	2,516,270	17.26	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		6,773.26000	6.77326	6,231,640	19.09	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		2,452.24000	2.45224	2,670,830	19.09	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,694.21000	6.69421	6,155,410	19.06	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		2,488.25000	2.48825	2,709,660	19.06	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2040 On 03/08/2023 Bond Future	12.22	Call			6.733.70000	6.73370	6,193,490	19.08		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,470.18000	2.47018	2,690,180	19.08		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			4,939.43000	4.93943	5,292,620	16.86		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,783.92000	4.78392	4,360,390	16.87		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			4,910.19000	4.91019	5,261,760	16.87		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			4,719.32000	4.71932	4,299,020	16.84		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			4,969.13000	4.96913	5,323,930	16.84		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,751.43000	4.75143	4,329,520	16.86		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			7,679.27000	7.67927	7,165,580	18.39		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,174.98000	4.17498	4,451,460	18.39		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			7,714.51000	7.71451	7,199,660	18.40		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,153.85000	4.15385	4,429,170	18.40		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			7,644.08000	7.64408	7,131,550	18.38		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,196.22000	4.19622	4,473,860	18.38		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			6,606.08000	6.60608	7,008,940	15.53		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			4,945.67000	4.94567	4,542,520	15.54		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			6,574.23000	6.57423	6,975,680	15.54		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			4,975.09000	4.97509	4,570,510	15.55		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			6,542.54000	6.54254	6,942,560	15.55		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			4,916.33000	4.91633	4,514,590	15.53		0.00	0	
Total R2040 Option										0.00	0	3,95
Total For R2040										3,273,295.74	39	146,24
R2044 On 02/02/2023 Bond Future			11.28000	79.97927	11.28000	79.97927		17.33		0.00	0	
R2044 On 04/05/2023 Bond Future			11.58393	80.24393	11.46610	80.99888		18.19	117,958,577.10		1,470	56,08
R2044 On 03/08/2023 Bond Future			11.69794	77.44116	11.57568	78.21119		19.28	0.00		0	21,47
R2044 On 02/11/2023 Bond Future			11.80863	78.96365	11.68200	79.74868		17.99	0.00		0	
R2044 On 01/02/2024 Bond Future			11.92746	76.13106	11.79609	76.93141		18.71	0.00		0	
R2044 On 02/05/2024 Bond Future			12.06604	77.53990	11.92970	78.35480		16.89	0.00		0	
Total R2044 Future									117,958,577.10		1,470	77,56
R2044 On 04/05/2023 Bond Future	12.00	Put			1,697.16000	1.69716	1,900,030	19.60		0.00	0	4,17
R2044 On 04/05/2023 Bond Future	12.25	Call			6,095.02000	6.09502	5,497,570	20.07		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,859.86000	2.85986	2,443,970	18.52		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			1,290.97000	1.29097	1,448,470	20.07		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.43	Put			3,093.59000	3.09359	3,432,650	18.52		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			4,018.19000	4.01819	3,520,470	19.13		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			2,219.48000	2.21948	2,476,710	19.13		0.00	0	4,17
R2044 On 04/05/2023 Bond Future	12.00	Call			5,023.69000	5.02369	4,471,610	19.60		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			2,793.38000	2.79338	2,382,990	18.49		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,157.10000	3.15710	3,501,660	18.49		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 04/05/2023 Bond Future	11.42	Call			2,826.45000	2.82645	2,413,300	18.50		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			3,125.13000	3.12513	3,466,930	18.50		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			2,834.86000	2.83486	3,077,370	20.35		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			2,794.80000	2.79480	3,034,330	20.39		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Call			0.00000	0.00000	4,397,910	19.68		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Put			0.00000	0.00000	4,073,850	19.68	22,813,560.00		5,600	2,80
R2044 On 03/08/2023 Bond Future	12.00	Call			0.00000	0.00000	5,269,010	20.10		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			0.00000	0.00000	3,419,840	20.10	28,726,656.00		8,400	4,20
R2044 On 03/08/2023 Bond Future	12.15	Call			6,345.03000	6.34503	5,817,510	20.35		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,383.70000	6.38370	5,854,680	20.37		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			2,814.76000	2.81476	3,055,770	20.37		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,422.43000	6.42243	5,891,930	20.39		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			4,575.13000	4.57513	4,161,850	18.06		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,407.71000	5.40771	5,779,460	18.06		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			4,607.17000	4.60717	4,192,250	18.07		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,376.16000	5.37616	5,746,270	18.07		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,639.04000	4.63904	4,222,460	18.09		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,344.53000	5.34453	5,712,980	18.09		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,458.04000	4.45804	4,749,100	19.38		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			7,326.43000	7.32643	6,819,590	19.36		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,503.15000	4.50315	4,796,660	19.36		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			7,361.67000	7.36167	6,853,610	19.37		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,480.68000	4.48068	4,772,970	19.37		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			7,396.66000	7.39666	6,887,370	19.38		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			5,146.57000	5.14657	4,733,480	16.80		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			6,739.67000	6.73967	7,141,480	16.80		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			5,086.59000	5.08659	4,676,340	16.78		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			6,804.65000	6.80465	7,209,300	16.78		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			5,116.55000	5.11655	4,704,870	16.79		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			6,772.09000	6.77209	7,175,310	16.79		0.00	0	
Total R2044 Option									51,540,216.00		14,000	16,70
Total For R2044									169,498,793.10		15,470	94,25
R2048 On 02/02/2023 Bond Future			11.14000	83.81920	11.14000	83.81920		17.06		0.00	0	
R2048 On 04/05/2023 Bond Future			11.45028	79.54205	11.33760	80.29247		18.93	9,704,130.10		122	235,5
R2048 On 03/08/2023 Bond Future			11.55600	81.07049	11.43917	81.83592		19.03	0.00		0	
R2048 On 02/11/2023 Bond Future			11.66002	78.24452	11.53904	79.02488		18.74	0.00		0	
R2048 On 01/02/2024 Bond Future			11.76896	79.81528	11.64357	80.61083		17.68	0.00		0	13,00
R2048 On 02/05/2024 Bond Future			11.89690	76.83844	11.76682	77.64849		17.22	0.00		0	
Total R2048 Future									9,704,130.10		122	248,51

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
R2048 On 04/05/2023 Bond Future	11.33	Call			3,009.87000	3.00987	2,586,820	19.08		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			3,060.94000	3.06094	3,388,310	19.08		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,045.14000	3.04514	2,619,350	19.10		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			3,029.03000	3.02903	3,353,660	19.10		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,080.61000	3.08061	2,652,090	19.12		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			2,997.41000	2.99741	3,319,310	19.12		0.00	0	
R2048 On 04/05/2023 Bond Future	10.40	Call			696.09000	0.69609	537,010	17.56		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	10.40	Put			7,459.00000	7.45900	8,050,340	17.56		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Call			2,252.66000	2.25266	1,895,380	18.65		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	11.10	Put			3,876.93000	3.87693	4,270,070	18.65		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,807.51000	2.80751	3,035,910	20.41		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			6,950.13000	6.95013	6,411,690	20.42		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,787.65000	2.78765	3,014,640	20.42		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			6,990.60000	6.99060	6,450,740	20.44		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,768.15000	2.76815	2,993,720	20.44		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			6,909.93000	6.90993	6,372,900	20.41		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			4,875.64000	4.87564	4,453,010	18.70		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,327.21000	5.32721	5,684,940	18.70		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			4,909.33000	4.90933	4,485,040	18.71		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,295.21000	5.29521	5,651,280	18.71		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			4,942.83000	4.94283	4,516,900	18.73		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,263.11000	5.26311	5,617,540	18.73		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,355.59000	4.35559	4,640,910	18.51		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			7,468.33000	7.46833	6,960,580	18.48		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,401.07000	4.40107	4,688,870	18.48		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			7,505.25000	7.50525	6,996,260	18.50		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,378.42000	4.37842	4,664,980	18.50		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			7,541.91000	7.54191	7,031,680	18.51		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			5,127.05000	5.12705	4,719,920	17.20		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			6,967.73000	6.96773	7,370,650	17.20		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			5,065.04000	5.06504	4,660,830	17.18		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			7,036.94000	7.03694	7,442,780	17.18		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			5,095.84000	5.09584	4,690,170	17.19		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			7,002.08000	7.00208	7,406,460	17.19		0.00	0	
Total R2048 Option										0.00	0	3,00
Total For R2048										9,704,130.10	122	251,51
R209 On 02/02/2023 Bond Future			10.84000	70.44599	10.84000	70.44599		15.19		0.00	0	
R209 On 04/05/2023 Bond Future			11.06357	67.99766	10.99234	68.36658		16.55		7,411,744.94	109	19,10
R209 On 03/08/2023 Bond Future			11.16266	69.33662	11.08890	69.71292		16.61		0.00	0	1,60

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209	On	02/11/2023			11.26704	67.54933	11.19065	67.93296		16.18		0.00	0	5,7
R209	On	01/02/2024			11.37659	68.87336	11.29746	69.26440		15.92		0.00	0	
R209	On	02/05/2024			11.50668	67.00153	11.42465	67.39956		15.02		0.00	0	
Total R209 Future											7,411,744.94	109	26,51	
R209	On	04/05/2023	10.00	Call			431.37000	0.43137	354,600	15.17		0.00	0	50
R209	On	04/05/2023	12.50	Call			7,600.14000	7.60014	7,252,110	19.08		0.00	0	
R209	On	04/05/2023	12.50	Put			355.73000	0.35573	376,620	19.08		0.00	0	8,50
R209	On	04/05/2023	11.09	Call			2,514.43000	2.51443	2,277,800	16.70		0.00	0	
R209	On	04/05/2023	11.10	Put			1,986.98000	1.98698	2,117,930	16.72		0.00	0	
R209	On	04/05/2023	11.11	Call			2,572.71000	2.57271	2,333,400	16.74		0.00	0	
R209	On	04/05/2023	11.11	Put			1,964.83000	1.96483	2,094,440	16.74		0.00	0	
R209	On	04/05/2023	11.00	Put			2,220.31000	2.22031	2,365,050	16.55		0.00	0	8,2
R209	On	04/05/2023	11.50	Call			3,819.42000	3.81942	3,534,240	17.40		0.00	0	1,00
R209	On	04/05/2023	11.50	Put			1,250.15000	1.25015	1,333,890	17.40		0.00	0	
R209	On	04/05/2023	10.00	Put			5,874.81000	5.87481	6,166,960	15.17		0.00	0	
R209	On	04/05/2023	10.50	Call			1,109.89000	1.10989	961,800	15.77		0.00	0	4,50
R209	On	04/05/2023	10.50	Put			3,738.11000	3.73811	3,958,940	15.77		0.00	0	
R209	On	04/05/2023	11.00	Call			2,260.12000	2.26012	2,035,940	16.55		0.00	0	2,50
R209	On	04/05/2023	11.09	Put			2,009.34000	2.00934	2,141,630	16.70		0.00	0	
R209	On	04/05/2023	11.10	Call			2,543.50000	2.54350	2,305,530	16.72		0.00	0	
R209	On	03/08/2023	10.00	Call			1,048.28000	1.04828	939,920	15.51		0.00	0	1,80
R209	On	03/08/2023	10.00	Put			6,958.05000	6.95805	7,225,990	15.51		0.00	0	
R209	On	03/08/2023	10.70	Call			2,306.04000	2.30604	2,124,870	16.22		0.00	0	1,80
R209	On	03/08/2023	10.70	Put			4,339.06000	4.33906	4,534,190	16.22		0.00	0	
R209	On	03/08/2023	11.93	Call			5,859.10000	5.85910	5,570,100	17.95		0.00	0	
R209	On	03/08/2023	11.93	Put			1,735.52000	1.73552	1,822,820	17.95		0.00	0	
R209	On	03/08/2023	11.94	Call			5,892.57000	5.89257	5,602,920	17.96		0.00	0	
R209	On	03/08/2023	11.94	Put			1,722.10000	1.72210	1,808,750	17.96		0.00	0	
R209	On	03/08/2023	11.95	Call			5,926.25000	5.92625	5,635,960	17.98		0.00	0	
R209	On	03/08/2023	11.95	Put			1,708.95000	1.70895	1,794,960	17.98		0.00	0	
R209	On	02/11/2023	11.33	Put			3,517.43000	3.51743	3,669,120	16.58		0.00	0	
R209	On	02/11/2023	11.34	Call			4,242.88000	4.24288	4,010,150	16.60		0.00	0	
R209	On	02/11/2023	11.34	Put			3,495.66000	3.49566	3,646,560	16.60		0.00	0	
R209	On	02/11/2023	11.35	Call			4,270.86000	4.27086	4,037,340	16.61		0.00	0	
R209	On	02/11/2023	11.35	Put			3,474.02000	3.47402	3,624,130	16.61		0.00	0	
R209	On	02/11/2023	11.33	Call			4,214.98000	4.21498	3,983,040	16.58		0.00	0	
R209	On	01/02/2024	12.12	Call			6,739.55000	6.73955	6,463,670	16.88		0.00	0	
R209	On	01/02/2024	12.12	Put			2,823.77000	2.82377	2,938,930	16.88		0.00	0	
R209	On	01/02/2024	12.13	Call			6,769.87000	6.76987	6,493,440	16.89		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	01/02/2024	Bond Future	12.13	Put			2,808.45000	2.80845	2,923,060	16.89	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call			6,800.47000	6.80047	6,523,490	16.91	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			2,793.47000	2.79347	2,907,530	16.91	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put			5,121.90000	5.12190	5,311,930	14.96	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call			3,917.00000	3.91700	3,710,450	14.94	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put			5,173.65000	5.17365	5,365,130	14.94	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call			3,941.17000	3.94117	3,733,900	14.95	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put			5,147.86000	5.14786	5,338,620	14.95	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call			3,965.11000	3.96511	3,757,110	14.96	0.00	0	
Total R209 Option												0.00	0	28,85
Total For R209												7,411,744.94	109	55,36
R210	On	02/02/2023	Bond Future			222.96272	222.96272	222.96272	222.96272			0.00	0	
R210	On	04/05/2023	Bond Future			224.15511	224.15511	224.15559	224.15559			0.00	0	38
R210	On	03/08/2023	Bond Future			228.62205	228.62205	228.62294	228.62294			0.00	0	30
R210	On	02/11/2023	Bond Future			230.01174	230.01174	230.01227	230.01227			0.00	0	
R210	On	01/02/2024	Bond Future			234.57443	234.57443	234.57471	234.57471			0.00	0	
R210	On	02/05/2024	Bond Future			235.75888	235.75888	235.75784	235.75784			0.00	0	
Total R210 Future												0.00	0	66
Total For R210												0.00	0	66
R213	On	02/02/2023	Bond Future			9.95000	86.99437	9.95000	86.99437		11.19	0.00	0	
R213	On	04/05/2023	Bond Future			10.21592	84.28888	10.10758	84.80039		11.26	0.00	0	33,75
R213	On	03/08/2023	Bond Future			10.31219	85.94840	10.19888	86.47012		10.93	0.00	0	
R213	On	02/11/2023	Bond Future			10.42054	84.08692	10.30193	84.61885		10.43	0.00	0	1,9
R213	On	01/02/2024	Bond Future			10.54125	85.73565	10.41687	86.27786		9.63	0.00	0	
R213	On	02/05/2024	Bond Future			10.68235	83.77620	10.55193	84.32818		9.45	0.00	0	
Total R213 Future												0.00	0	35,66
R213	On	04/05/2023	Bond Future	10.73	Call			3,756.98000	3.75698	3,363,410	12.06	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			871.70000	0.87170	989,640	12.06	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			3,790.67000	3.79067	3,395,680	12.07	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			860.08000	0.86008	976,600	12.07	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			3,824.61000	3.82461	3,428,210	12.08	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			848.73000	0.84873	963,840	12.08	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			7,026.10000	7.02610	6,588,800	12.52	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			813.14000	0.81314	897,560	12.52	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			7,060.97000	7.06097	6,622,980	12.53	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			806.11000	0.80611	889,840	12.53	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			7,095.70000	7.09570	6,657,020	12.54	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			798.98000	0.79898	882,020	12.54	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,705.84000	1.70584	1,859,650	11.22	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	02/11/2023	Bond Future	11.11	Call		5,271.10000	5.27110	4,894,890	11.20	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		1,730.34000	1.73034	1,886,060	11.20	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		5,301.30000	5.30130	4,924,130	11.21	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		1,717.92000	1.71792	1,872,680	11.21	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		5,331.81000	5.33181	4,953,690	11.22	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		6,976.94000	6.97694	6,565,290	10.85	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,510.21000	1.51021	1,640,770	10.85	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		6,915.31000	6.91531	6,505,110	10.83	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,529.01000	1.52901	1,661,020	10.83	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		6,946.25000	6.94625	6,535,330	10.84	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,519.72000	1.51972	1,651,010	10.84	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		4,122.51000	4.12251	4,411,840	9.29	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		2,977.83000	2.97783	2,714,050	9.30	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		4,100.40000	4.10040	4,388,600	9.30	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		2,999.02000	2.99902	2,734,130	9.31	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		4,078.38000	4.07838	4,365,470	9.31	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		2,956.71000	2.95671	2,694,060	9.29	0.00	0	
Total R213 Option											0.00	0	
Total For R213											0.00	0	35,66
R214	On	02/02/2023	Bond Future			11.12500	67.17567	11.12500	67.17567	16.91	0.00	0	
R214	On	04/05/2023	Bond Future			11.40649	64.16523	11.29925	64.73868	18.63	0.00	0	23,1!
R214	On	03/08/2023	Bond Future			11.50539	65.42857	11.39449	66.01340	18.74	0.00	0	2,9!
R214	On	02/11/2023	Bond Future			11.61136	63.41722	11.49666	64.01349	18.39	0.00	0	
R214	On	01/02/2024	Bond Future			11.72508	64.66043	11.60632	65.26831	18.14	0.00	0	
R214	On	02/05/2024	Bond Future			11.84933	62.56246	11.72643	63.18139	17.24	0.00	0	
Total R214 Future											0.00	0	26,1!
R214	On	04/05/2023	Bond Future	11.36	Call		2,575.77000	2.57577	2,236,630	18.84	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		2,249.93000	2.24993	2,484,240	18.84	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,605.26000	2.60526	2,264,050	18.86	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		2,226.03000	2.22603	2,458,270	18.86	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,634.77000	2.63477	2,291,510	18.88	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		2,202.22000	2.20222	2,432,410	18.88	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,051.67000	2.05167	2,213,450	20.18	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,860.11000	5.86011	5,436,010	20.20	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,036.71000	2.03671	2,197,440	20.20	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,893.43000	5.89343	5,468,280	20.21	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,021.87000	2.02187	2,181,550	20.21	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,826.84000	5.82684	5,403,790	20.18	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,997.93000	3.99793	3,670,610	18.67	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R214	On	02/11/2023	Bond Future	11.45	Put		4,243.02000	4.24302	4,511,970	18.67		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		4,025.20000	4.02520	3,696,630	18.68		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,217.64000	4.21764	4,485,340	18.68		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		4,052.55000	4.05255	3,722,730	18.70		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,192.40000	4.19240	4,458,850	18.70		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,554.78000	3.55478	3,768,020	18.95		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		6,252.99000	6.25299	5,860,190	18.92		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,591.54000	3.59154	3,806,620	18.92		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		6,282.74000	6.28274	5,889,020	18.94		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,573.11000	3.57311	3,787,270	18.94		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		6,312.54000	6.31254	5,917,900	18.95		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		4,272.37000	4.27237	3,955,270	17.22		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,542.56000	5.54256	5,844,390	17.22		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		4,221.97000	4.22197	3,907,060	17.20		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,596.98000	5.59698	5,901,000	17.20		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		4,247.00000	4.24700	3,931,000	17.21		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,569.57000	5.56957	5,872,500	17.21		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	26,13
Total for Bond												346,312,524.07	17,421	1,388,58
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
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	

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 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/05/2023 GOVI			885.37200	885.37200	890.80600	890.80600				0.00	0	84
GOVI On 03/08/2023 GOVI			902.79900	902.79900	908.34500	908.34500				0.00	0	
GOVI On 02/11/2023 GOVI			920.55600	920.55600	926.21000	926.21000				0.00	0	
GOVI On 01/02/2024 GOVI			938.62200	938.62200	944.38200	944.38200				0.00	0	
GOVI On 02/05/2024 GOVI			956.11200	956.11200	961.96900	961.96900				0.00	0	
Total GOVI Future										0.00	0	84
GOVI On 04/05/2023 GOVI	852.86	Call			379,460.00000	37.94600	325,120,000			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			379,360.00000	37.93600	325,020,000			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			379,260.00000	37.92600	324,920,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Call			711,250.00000	71.12500	655,790,000			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			711,150.00000	71.11500	655,690,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Call			711,350.00000	71.13500	655,890,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			404,100.00000	40.41000	347,560,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			404,000.00000	40.40000	347,460,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			403,900.00000	40.39000	347,360,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 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			643,820.00000	64.38200	586,220,000			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			644,020.00000	64.40200	586,420,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.98	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	01/02/2024	GOVI	879.99	Call		643,920.00000	64.39200	586,320,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call		109,790.00000	10.97900	51,220,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call		109,990.00000	10.99900	51,420,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call		109,890.00000	10.98900	51,320,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	84
Total for GOVI											0.00	0	84
AL37	On	04/05/2023	Index Future			887.87300	887.87300	889.74800	889.74800		0.00	0	
AL37	On	03/08/2023	Index Future			905.34800	905.34800	907.26600	907.26600		0.00	0	
AL37	On	02/11/2023	Index Future			923.15600	923.15600	925.10900	925.10900		0.00	0	
AL37	On	01/02/2024	Index Future			941.27300	941.27300	943.26000	943.26000		0.00	0	
AL37	On	02/05/2024	Index Future			958.81200	958.81200	960.82600	960.82600		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/05/2023	Index Future			1,024.38400	1,024.38400	1,043.01600	1,043.01600		0.00	0	
AL7T	On	03/08/2023	Index Future			1,044.54700	1,044.54700	1,063.55200	1,063.55200		0.00	0	
AL7T	On	02/11/2023	Index Future			1,065.09200	1,065.09200	1,084.46900	1,084.46900		0.00	0	
AL7T	On	01/02/2024	Index Future			1,085.99500	1,085.99500	1,105.74600	1,105.74600		0.00	0	
AL7T	On	02/05/2024	Index Future			1,106.23100	1,106.23100	1,126.33800	1,126.33800		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/05/2023	Index Future			897.75100	897.75100	903.24400	903.24400		0.00	0	10
ALBI	On	03/08/2023	Index Future			915.42200	915.42200	921.02800	921.02800		0.00	0	
ALBI	On	02/11/2023	Index Future			933.42700	933.42700	939.14200	939.14200		0.00	0	
ALBI	On	01/02/2024	Index Future			951.74600	951.74600	957.56800	957.56800		0.00	0	
ALBI	On	02/05/2024	Index Future			969.48000	969.48000	975.40100	975.40100		0.00	0	
Total ALBI Future											0.00	0	10
Total For ALBI											0.00	0	10
IGOV	On	04/05/2023	Index Future			325.61700	325.61700	328.29600	328.29600		0.00	0	65
IGOV	On	03/08/2023	Index Future			332.10400	332.10400	334.83800	334.83800		0.00	0	
IGOV	On	02/11/2023	Index Future			338.71300	338.71300	341.50100	341.50100		0.00	0	
IGOV	On	01/02/2024	Index Future			345.43600	345.43600	348.27700	348.27700		0.00	0	
IGOV	On	02/05/2024	Index Future			351.94600	351.94600	354.83700	354.83700		0.00	0	
Total IGOV Future											0.00	0	65
Total For IGOV											0.00	0	65

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total for Index										0.00	0	76
JIBAR f On 15/02/2023 Jibar Future			7.45500	92.54500	7.46000	92.54000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.46500	92.53500	7.47500	92.52500				0.00	0	
JIBAR f On 19/04/2023 Jibar Future			7.61000	92.39000	7.58500	92.41500				0.00	0	
JIBAR f On 17/05/2023 Jibar Future			7.62000	92.38000	7.59500	92.40500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			7.66500	92.33500	7.61000	92.39000				0.00	0	
JIBAR f On 19/07/2023 Jibar Future			7.65000	92.35000	7.56500	92.43500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.63000	92.37000	7.56500	92.43500				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			7.43500	92.56500	7.32000	92.68000				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			7.38500	92.61500	7.24500	92.75500				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			7.19000	92.81000	7.01500	92.98500				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			7.17000	92.83000	7.00500	92.99500				0.00	0	
JIBAR f On 18/12/2024 Jibar Future			7.14500	92.85500	7.00000	93.00000				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 :										346,312,524.07	17,421	1,390,60
ABCPI3 On 07/12/2023 Spot Bond			5.05000	325.76212	5.05000	325.68478				0.00	0	40,000,00
Total ABCPI3 SPOT										0.00	0	40,000,00
Total For ABCPI3										0.00	0	40,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	101.35477				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.90804				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.17000	102.43919	9.17000	102.41396				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.34000	90.38551	11.34000	90.35812				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.99125				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.76607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN0: On 17/03/2026 Spot Bond					0.00000	101.27173				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.51793				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.75518				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.37565				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.40646				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.02071				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.86317				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.50342				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.57829				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.16913				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.35774				0.00	0	4,900,000.00
Total ABFN33 SPOT										0.00	0	4,900,000.00
Total For ABFN33										0.00	0	4,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.44906				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.60033				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.01169				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.41445				0.00	0	5,170,000,00
Total ABFN40 SPOT										0.00	0	5,170,000,00
Total For ABFN40										0.00	0	5,170,000,00
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.25194				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.86298				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.51837				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.52458				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.98175				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	101.53385				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	101.58045				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.84112				0.00	0	
Total ABFN49 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.74639				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.09024				0.00	0	200,000,00
Total ABFN51 SPOT										0.00	0	200,000,00
Total For ABFN51										0.00	0	200,000,00
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.79076				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	99.86434				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	99.96228				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	99.85896				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	101.45868				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	99.86390				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	99.85980				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	101.64811				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.99651				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.44984				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.04152				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.97185				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.57978				0.00	600,000,000	1,230,000,000
Total ABJ02 SPOT										0.00	600,000,000	1,230,000,000
Total For ABJ02										0.00	600,000,000	1,230,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.70315				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.05585				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.10028				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.92000	7.92000	7.92000	160.85707				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	66.40310	100.00000	66.24786				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.65000	3.65000	3.65000	165.26604				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.61000	4.61000	4.61000	215.10908				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.16500	5.16500	5.16500	235.48900				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN67 On 28/02/2023 Spot Bond			9.11000	9.11000	9.11000	103.35905				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.08500	8.08500	8.08500	109.27525				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.50000	107.12093	8.50000	107.09630				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.49500	110.84181	8.49500	110.81633				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.08000	104.72950	8.08000	104.70659				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.75000	103.80862	8.75000	103.78406		20,125,000,000,000.00		2,300,000,000	1,150,000,000	
Total ABS7 SPOT								20,125,000,000,000.00		2,300,000,000	1,150,000,000	
Total For ABS7								20,125,000,000,000.00		2,300,000,000	1,150,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	17.33285	100.00000	17.29407				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.70000	326.66586	4.70000	326.59136				0.00	0	70,000,000
Total ABSI2 SPOT										0.00	0	70,000,000
Total For ABSI2										0.00	0	70,000,000
ABX01 On 10/07/2024 Spot Bond			10.96000	10.96000	10.96000	100.81763				0.00	0	100,000,000
Total ABX01 SPOT										0.00	0	100,000,000
Total For ABX01										0.00	0	100,000,000
ACL097 On 20/12/2025 Spot Bond					0.00000	101.33899				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.31192				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	196.74321				0.00	0	
Total ACL204 SPOT										0.00	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 ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.26619				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.75150				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.91110				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.59775				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.56635				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.64287				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.47799				0.00	0	700,000,00
Total AGLG01 SPOT										0.00	0	700,000,00
Total For AGLG01										0.00	0	700,000,00
AGRIA On 28/10/2025 Spot Bond					0.00000	103.02822				0.00	0	68,000,00
Total AGRIA1 SPOT										0.00	0	68,000,00
Total For AGRIA1										0.00	0	68,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.00158				0.00	0	6,000,00
Total AGT01 SPOT										0.00	0	6,000,00
Total For AGT01										0.00	0	6,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.73158				0.00	0	6,100,00
Total AGT02 SPOT										0.00	0	6,100,00
Total For AGT02										0.00	0	6,100,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.99319				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.27979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	99.76730				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.48433				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.49550				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.38500	98.53891	8.38500	98.51655				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.51245				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.56887				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.63925				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.45462				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.78406				0.00	0	13,600,00
Total AHF5A2 SPOT										0.00	0	13,600,00
Total For AHF5A2										0.00	0	13,600,00
AHF5A On 21/08/2023 Spot Bond			9.63500	104.71746	9.63500	104.69069				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.83709				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5B On 21/08/2023 Spot Bond					0.00000	101.84882				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.93517				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.74222				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	102.20991				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.70842				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.84871				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.93503				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.53894				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.87468				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.94213				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.89187				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.85950				0.00	0	
Total AHF7B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.97818				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.93719				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	103.09385				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.60360				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.50000	103.90425	8.50000	103.88050			76,500,000,000.00	9,000,000,000	14,416,000,000	
Total AIR02 SPOT									76,500,000,000.00	9,000,000,000	14,416,000,000	
Total For AIR02									76,500,000,000.00	9,000,000,000	14,416,000,000	
AIR04 On 29/05/2024 Spot Bond			10.35000	100.50419	10.35000	100.47618			0.00	0	0	
Total AIR04 SPOT									0.00	0	0	
Total For AIR04									0.00	0	0	
AIR05 On 29/05/2030 Spot Bond			11.51000	94.63149	11.51000	94.60225			0.00	0	0	
Total AIR05 SPOT									0.00	0	0	
Total For AIR05									0.00	0	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	99.78928			0.00	0	0	
Total AIRF02 SPOT									0.00	0	0	
Total For AIRF02									0.00	0	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	99.78236			0.00	0	0	
Total AIRF03 SPOT									0.00	0	0	
Total For AIRF03									0.00	0	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.85359			0.00	0	0	
Total AIRF04 SPOT									0.00	0	0	
Total For AIRF04									0.00	0	0	
AIRL01 On 30/04/2028 Spot Bond			6.79000	193.67949	6.79000	193.62448			0.00	0	0	
Total AIRL01 SPOT									0.00	0	0	
Total For AIRL01									0.00	0	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.05640			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.36957				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.39441				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.02812				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	102.04015				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.51500	250.06965	5.51500	250.00713				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.12500	216.87163	6.12500	216.81390				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.48000	206.62143	5.48000	206.56997				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.49500	114.63951	5.49500	114.61083				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.15750				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.40042				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.20283				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27(On 15/08/2023 Spot Bond					0.00000	99.82718				0.00	0	14,500,00
Total ASN278 SPOT										0.00	0	14,500,00
Total For ASN278										0.00	0	14,500,00
ASN27(On 20/08/2048 Spot Bond					0.00000	101.87674				0.00	0	5,600,00
Total ASN279 SPOT										0.00	0	5,600,00
Total For ASN279										0.00	0	5,600,00
ASN28(On 21/08/2023 Spot Bond					0.00000	101.84451				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	101.46880				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	101.04721				0.00	0	5,600,00
Total ASN291 SPOT										0.00	0	5,600,00
Total For ASN291										0.00	0	5,600,00
ASN30(On 20/12/2023 Spot Bond					0.00000	101.25805				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.88073				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.09000	5.09000	5.09000	114.41457				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.59500	5.59500	5.59500	105.41444				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.32743				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.44926				0.00	0	400,000,00
Total ASN328 SPOT										0.00	0	400,000,00
Total For ASN328										0.00	0	400,000,00
ASN33(On 09/05/2024 Spot Bond					0.00000	99.97513				0.00	0	
Total ASN333 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.84177				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.60500	113.15693	5.60500	113.12830				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.27156				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.62742				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.37200				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.23767				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.23767				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.75485				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.53177				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.35856				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.76064				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.85778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.36586				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.36586				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.51827				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.25225				0.00	0	13,400,00
Total ASN399 SPOT										0.00	0	13,400,00
Total For ASN399										0.00	0	13,400,00
ASN40: On 20/12/2024 Spot Bond					0.00000	101.22407				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.35956				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.58415				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.01618				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.12795				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.14991				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45(On 20/03/2023 Spot Bond					0.00000	101.45857				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	101.27236				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.52445				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.52756				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2024 Spot Bond			10.09500	10.09500	10.09500	99.56611				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.42500	10.42500	10.42500	105.50943				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.20764				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.22881				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.81356				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.50385				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	124.20000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.21000	10.21000	10.21000	105.47595				0.00	0	
Total ASN486 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.76863				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.28466				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.28466				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.22232				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.78000	98.75491	9.78000	98.72900				0.00	0	3,200,00
Total ASN508 SPOT										0.00	0	3,200,00
Total For ASN508										0.00	0	3,200,00
ASN50: On 21/12/2026 Spot Bond			8.96000	98.60559	8.96000	98.58185				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.51000	97.48275	9.51000	97.45787				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.51000	97.48275	9.51000	97.45787				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.08500	101.60724	8.08500	101.58500				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.03500	101.62870	10.03500	101.60121				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			9.98500	101.62813	9.98500	101.60079				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.48500	101.17995	9.48500	101.15405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			9.48500	101.17995	9.48500	101.15405				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.94392				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.20694				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 31/07/2023 Spot Bond			10.12000	100.50695	10.12000	100.48036				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.21000	100.48984	10.21000	100.46220				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.07000	100.69169	10.07000	100.66436				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	101.13303				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.37830				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	101.64253				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	108.81169				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 13/02/2023 Spot Bond					0.00000	99.88240				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 18/03/2024 Spot Bond					0.00000	96.02496				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			9.92000	99.58826	9.92000	99.56163				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.70029				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.55855				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.35517				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.38362				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	102.06784				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.27326				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.23361				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.05399				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.56979				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.25776				0.00	0	
Total ASN614 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	102.14997				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.85395				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.21395				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	102.07737				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.90791				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.34608				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.43508				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.79649				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.05703				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.56758				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.72074				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.00575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.84542				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.96535				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.90372				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.05124				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.39315				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.43372				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.08250				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	99.45236				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.00186				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.20770				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.22600				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond					0.00000	100.53741				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.25556				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.29841				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.30518				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.59219				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.97450				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.93547				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	102.07312				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.01548				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.70821				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.91410				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.49670				0.00	0	
Total ASN721 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.70806				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.22107				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.94525				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.01277				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.26456				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.27810				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	98.35377				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.21329				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.49245				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.43283				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.21384	9.21384	9.21384	105.49472				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.70837				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			9.90500	9.90500	9.90500	100.48891				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN801 On 31/07/2027 Spot Bond					0.00000	100.23150				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN804 On 31/01/2027 Spot Bond					0.00000	100.21225				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN805 On 31/01/2030 Spot Bond					0.00000	100.21249				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN807 On 15/03/2023 Spot Bond					0.00000	100.33098				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN808 On 21/12/2026 Spot Bond					0.00000	101.15152				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN811 On 06/04/2025 Spot Bond					0.00000	100.89970				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.89428				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.68828				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	101.13044				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	104.30141				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82: On 08/04/2025 Spot Bond					0.00000	100.71748				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.82762				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.82600				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.63446				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.56934				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.56934				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.23159				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.31770				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.38207				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.37991				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.37991				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.39408				0.00	0	
Total ASN841 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN841									0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	115.99964			0.00	0	
Total ASN842 SPOT									0.00	0	
Total For ASN842									0.00	0	
ASN84: On 26/04/2023 Spot Bond			6.59000	6.59000	6.59000	100.39430		1,318,000,000,000.00	200,000,000	100,000,00	
Total ASN845 SPOT								1,318,000,000,000.00	200,000,000	100,000,00	
Total For ASN845								1,318,000,000,000.00	200,000,000	100,000,00	
ASN84: On 26/04/2023 Spot Bond			6.64000	6.64000	6.64000	100.39618		1,328,000,000,000.00	200,000,000	100,000,00	
Total ASN846 SPOT								1,328,000,000,000.00	200,000,000	100,000,00	
Total For ASN846								1,328,000,000,000.00	200,000,000	100,000,00	
ASN84: On 26/04/2023 Spot Bond			6.79000	6.79000	6.79000	100.40183		0.00	0		
Total ASN847 SPOT								0.00	0		
Total For ASN847								0.00	0		
ASN84: On 29/04/2025 Spot Bond					0.00000	100.24826		0.00	0		
Total ASN848 SPOT								0.00	0		
Total For ASN848								0.00	0		
ASN84: On 29/04/2025 Spot Bond					0.00000	100.24705		0.00	0		
Total ASN849 SPOT								0.00	0		
Total For ASN849								0.00	0		
ASN85: On 20/06/2027 Spot Bond					0.00000	101.26465		0.00	0		
Total ASN851 SPOT								0.00	0		
Total For ASN851								0.00	0		
ASN85: On 20/06/2025 Spot Bond					0.00000	101.29188		0.00	0		
Total ASN852 SPOT								0.00	0		
Total For ASN852								0.00	0		
ASN85: On 31/08/2026 Spot Bond					0.00000	101.94532		0.00	0		
Total ASN856 SPOT								0.00	0		
Total For ASN856								0.00	0		
ASN85: On 19/01/2027 Spot Bond					0.00000	100.52634		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	100.22885		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	117.95742				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	107.30199				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	101.52562				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	101.52562				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN865 On 09/06/2023 Spot Bond					0.00000	101.35151				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN866 On 14/06/2027 Spot Bond					0.00000	101.40185				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	101.40185				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond					0.00000	100.98838				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN869 On 21/06/2027 Spot Bond					0.00000	101.19805				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 20/06/2027 Spot Bond					0.00000	101.44063				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	101.42711				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN88: On 02/05/2023 Spot Bond					0.00000	100.18070				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.58777				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.52807				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.09823				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.46471				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			10.66000	101.13992	10.66000	101.11091				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	101.41358				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.20396				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.25101				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.98344				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.02154				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.98344				0.00	0	
Total ASN916 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.94533				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.96438				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.99296				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.96438				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.99296				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.51239				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.55430				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	101.37282				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 06/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	102.08162				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.47453				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	100.22018				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.38658				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	101.33648				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94 On 20/12/2025 Spot Bond					0.00000	101.29161				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	101.54213				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94(On 20/06/2027 Spot Bond					0.00000	101.25449				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95(On 20/06/2027 Spot Bond					0.00000	101.26465				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95 On 31/08/2027 Spot Bond					0.00000	101.94533				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95 On 31/07/2027 Spot Bond					0.00000	100.23256				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95 On 20/12/2027 Spot Bond					0.00000	101.45424				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95 On 20/12/2025 Spot Bond					0.00000	101.30244				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95(On 20/12/2024 Spot Bond					0.00000	101.22407				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN96(On 30/09/2027 Spot Bond					0.00000	100.93971				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96(On 07/12/2027 Spot Bond					0.00000	69.35050				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	100.43963				0.00	0	300,000,00
Total ASN973 SPOT										0.00	0	300,000,00
Total For ASN973										0.00	0	300,000,00
ASN97(On 20/12/2027 Spot Bond					0.00000	100.38726				0.00	0	200,000,00
Total ASN974 SPOT										0.00	0	200,000,00
Total For ASN974										0.00	0	200,000,00
ASN97(On 24/01/2025 Spot Bond					0.00000	86.78023				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97(On 31/01/2028 Spot Bond					0.00000	100.24010				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	100.20798				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.82315				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.67000	101.66234	6.67000	101.64402				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.39095				0.00	0	90,000,00
Total BAW34 SPOT										0.00	0	90,000,00
Total For BAW34										0.00	0	90,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	100.35458				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.62251				0.00	0	
Total BAW37 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.99934				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.86139				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	102.11197				0.00	3,000,000,000	3,000,000,000
Total BAWGL2 SPOT										0.00	3,000,000,000	3,000,000,000
Total For BAWGL2										0.00	3,000,000,000	3,000,000,000
BAYA72 On 31/03/2026 Spot Bond			11.41000	11.41000	11.41000	106.33472				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.45110				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.17959				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.27580				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.65478				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.28717				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.18226				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.28792				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.18670				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.53364				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.27234				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.11044				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.13420				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.10992				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	101.90869				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.10035				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	100.31567				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	101.18339				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.18249				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	101.14878				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.30363				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.45008				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	101.32820				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	101.30398				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	101.29451				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	101.30363				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	101.30398				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	101.35241				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			8.51500	8.51500	8.51500	100.87130				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	100.05358				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.19303				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.83866				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.16462				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.84840				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.19407				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.40332				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.89885				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.20495				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.54000	103.02234	8.54000	102.99855				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.72384				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.52954				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.95612				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.97775				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.22763				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.71348				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.82600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.73700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	75.20700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	57.01200				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP1: On 05/07/2027 Spot Bond					0.00000	53.27900				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.85245				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2(On 19/11/2024 Spot Bond					0.00000	101.68870				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.66787				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.76283				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.72711				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.02193				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.79011				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	99.95662				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	101.83057				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3(On 11/01/2024 Spot Bond					0.00000	101.83097				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.01808				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.23932				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10 On 30/09/2026 Spot Bond					0.00000	101.12449				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA10 On 30/09/2025 Spot Bond					0.00000	101.10020				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.09961				0.00	400,000,000	200,000,000
Total CBL29 SPOT										0.00	400,000,000	200,000,000
Total For CBL29										0.00	400,000,000	200,000,000
CBL30 On 02/11/2024 Spot Bond					0.00000	100.06125				0.00	0	590,000,000
Total CBL30 SPOT										0.00	0	590,000,000
Total For CBL30										0.00	0	590,000,000
CBL31 On 21/11/2025 Spot Bond					0.00000	101.69130				0.00	0	300,000,000
Total CBL31 SPOT										0.00	0	300,000,000
Total For CBL31										0.00	0	300,000,000
CCT01 On 23/06/2023 Spot Bond			8.01000	103.24881	8.01000	103.22680				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.31000	105.96159	8.31000	105.93789				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.86000	108.82272	8.86000	108.79666				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.90000	9.90000	9.90000	101.14797				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.06170				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	102.18770				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.29533				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.48215				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.50333				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.23498				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.49990	4.77000	102.23000				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.57500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.30529				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.55500	105.14038	9.55500	105.11328				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	109.48936	8.70700	108.68600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN366 On 06/08/2023 Spot Bond					0.00000	100.06014				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.68075				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.50000	104.16651	10.50000	104.13707				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	113.02661	6.50000	108.31000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.20800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.35000	157.04495	6.35000	157.00205				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.46000	150.95503	8.46000	150.90531				0.00	0	100,000,00
Total CLN454 SPOT										0.00	0	100,000,00
Total For CLN454										0.00	0	100,000,00
CLN496 On 04/09/2024 Spot Bond			9.20000	105.62320	9.20000	105.59696				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.89027				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.74151				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	102.75500				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	101.41776				0.00	0	
Total CLN516 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN516										0.00	0	
CLN516 On 30/04/2023 Spot Bond				100.00000	0.00000	100.22746				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	100.98680				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	101.44952				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.78063				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/03/2023 Spot Bond				100.00000	0.00000	101.42461				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.47115				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.37540				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.48258				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	101.31107				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	101.44952				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.32590				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.52960				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.74000	101.91258	9.74000	101.88581				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.25735				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/10/2023 Spot Bond					0.00000	99.86232				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.60671				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	162.25700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.48714				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.21000	107.07255	9.21000	107.04636				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.26000	105.21309	9.26000	105.18678				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.35000	104.39646	9.35000	104.37010				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			9.40000	9.40000	9.40000	326.98058				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	99.81945				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.87671				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.81892				0.00	0	3,000,000.00
Total CLN557 SPOT										0.00	0	3,000,000.00
Total For CLN557										0.00	0	3,000,000.00
CLN558 On 17/01/2024 Spot Bond					0.00000	100.65104				0.00	0	
Total CLN558 SPOT										0.00	0	3,000,000.00
Total For CLN558										0.00	0	3,000,000.00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	128.84100				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	99.87342				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 12/11/2025 Spot Bond			9.71000	103.32035	9.71000	103.50579				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.21000	104.73480	9.21000	104.70875				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.18874				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.83963				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.68271				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN566										0.00	0	
CLN56: On 04/06/2023 Spot Bond					0.00000	101.65321				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56: On 11/02/2024 Spot Bond					0.00000	99.87807				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57: On 12/11/2025 Spot Bond			9.44000	103.70820	9.44000	103.68177				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	99.87272				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	99.87767				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	101.38815				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.40702				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.51525				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.92252				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	99.95061				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.43552				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.51969				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.96356				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.49126				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.76242				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.27656				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.12835				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.17621				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.77000	155.65059	4.77000	124.64030				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	102.08311				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.12357				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.79818				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			8.68000	8.68000	8.68000	102.67969				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN598 On 02/04/2026 Spot Bond					0.00000	100.88844				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.38849				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.27656				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.27656				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.90400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.26500	8.26500	8.26500	100.73194			2,975,400,000,000.00		360,000,000	180,000,000
Total CLN603 SPOT									2,975,400,000,000.00		360,000,000	180,000,000
Total For CLN603									2,975,400,000,000.00		360,000,000	180,000,000
CLN604 On 05/08/2024 Spot Bond					0.00000	100.04674				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	99.30737				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.08364				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.55344				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.81653				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			8.84000	102.67072	8.84000	102.64633				0.00	0	
Total CLN609 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.37625				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN61 On 14/04/2026 Spot Bond					0.00000	102.26327				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	101.57735				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61 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	
CLN61 On 30/11/2023 Spot Bond					0.00000	101.89944				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61 On 20/12/2029 Spot Bond					0.00000	98.26200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61 On 20/12/2024 Spot Bond					0.00000	102.67753				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61 On 31/05/2024 Spot Bond					0.00000	101.74454				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	100.22004				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	100.61570				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	102.03659				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.65808				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.53000	61.72242	12.53000	80.50940				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	102.03351				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.91000	103.58873	9.91000	103.56150				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	102.03011				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	102.00262				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.86955				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	99.97504				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	104.32501				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.78391				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN637 On 19/08/2025 Spot Bond					0.00000	102.02363				0.00	0	2,000,000,00
Total CLN637 SPOT										0.00	0	2,000,000,00
Total For CLN637										0.00	0	2,000,000,00
CLN638 On 19/02/2023 Spot Bond					0.00000	102.04732				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	102.15314				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.51082				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.79038				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.26129				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.36316				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.26268				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	102.13397				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.73563				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	102.02363				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	102.02363				0.00	0	
Total CLN652 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	98.99200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.42731				0.00	590,800,000	295,400,000
Total CLN656 SPOT										0.00	590,800,000	295,400,000
Total For CLN656										0.00	590,800,000	295,400,000
CLN65 On 13/10/2026 Spot Bond					0.00000	101.12095				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.69814				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	101.03400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	130.15200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	154.87500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.92437				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.05111				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	102.30852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.10221				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.45054				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.86113				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	102.17472				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.45647	159.71757	5.45647	129.76586				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.45647	159.71757	5.45647	129.76670				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	102.20710				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	102.29342				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.23121				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.71902				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.95076				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	101.50023				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.19684				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.21810				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.03810				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.36390				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.36369				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.52287				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.02443				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.25132				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	102.40492				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.78562				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.29288				0.00	0	
Total CLN698 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.44427				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.63476				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.05542				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.14617				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	89.34053				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	102.33657				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	102.02654				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.23240				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	81.36119				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	81.60164				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.33467				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	99.88669				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.23771				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.23771				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.23771				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	80.40974				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.33124				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	79.41672				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	79.73600				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.58393				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	80.43923				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.17267				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.17267				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN726 On 21/06/2025 Spot Bond					0.00000	101.17267				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.18595				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.18595				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.18595				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.91213				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.93889				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.57024				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.25109				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.34701				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	93.84966				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.52221				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.79564				0.00	0	
Total CLN738 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	121.64900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	92.59800				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	102.00205				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.04367				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.20224				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	99.29700				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.47272				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	102.00681				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	101.25126				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.22935				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.41007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.84464				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.16071				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.59443				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	100.86877				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.82767				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.26595				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.00208				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.33233				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.31215				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.16071				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.25226				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.71465				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	108.33296				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.90583				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.64547				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.93853				0.00	0	
Total CLN773 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.23515				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.46500	7.46500	7.46500	98.45419				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.85000				0.00	1,575,400,000	787,700,000
Total CLN776 SPOT										0.00	1,575,400,000	787,700,000
Total For CLN776										0.00	1,575,400,000	787,700,000
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	102.11678				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.20905				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.21012				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	104.99884				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.21545				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.21780				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.98838				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.14488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.98838				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	110.06363				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	109.89630				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.23052				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.37900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.23052				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.11980				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.23052				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.98844				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.23052				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.23065				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN799 On 31/01/2026 Spot Bond					0.00000	100.23132				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.23132				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.95478				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	85.65953				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.21076				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.51720				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.23250				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.96444				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.21758				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	101.17809				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.51500	100.89441	8.51500	100.87130				0.00	0	
Total CLN81 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.18462				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.42437				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.23052				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.23073				0.00	727,000,000	363,500,00
Total CLN816 SPOT										0.00	727,000,000	363,500,00
Total For CLN816										0.00	727,000,000	363,500,00
CLN817 On 31/01/2027 Spot Bond					0.00000	100.23250				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.20907				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.23052				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.23073				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.98845				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.23073				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.23073				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.23043				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.23073				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.97611				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.23052				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	107.08726				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.61541				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.23043				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			8.81000	8.81000	8.81000	104.55857				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.94519				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.94532				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN836 On 31/08/2027 Spot Bond					0.00000	101.94533				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.94522				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.98844				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.25516				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.90579				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	97.34000				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	96.77400				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	96.87200				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	101.55151				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.89354				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.90342				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.98845				0.00	0	
Total CLN847 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN847										0.00	0	
CLN84 On 31/03/2027 Spot Bond					0.00000	100.98844				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84 On 31/03/2029 Spot Bond					0.00000	100.98809				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85 On 31/07/2025 Spot Bond					0.00000	100.24465				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond					0.00000	101.29987				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.26465				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85 On 20/06/2027 Spot Bond					0.00000	101.32153				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.40681				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.43387				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85 On 23/09/2026 Spot Bond					0.00000	101.32218				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85 On 06/08/2023 Spot Bond					0.00000	100.09113				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	86.81298				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	100.23073				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	101.33237				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.25110				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.53058				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	111.50831				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	102.12100				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	102.94300				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.25292				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	85.60199				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.20495				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.20695				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.20588				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87: On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.08593				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87: On 31/08/2025 Spot Bond					0.00000	101.94519				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87: On 20/06/2027 Spot Bond					0.00000	101.28497				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87: On 29/10/2025 Spot Bond					0.00000	100.30723				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87: On 29/10/2025 Spot Bond					0.00000	100.30723				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87: On 24/04/2023 Spot Bond					0.00000	100.32585				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87: On 31/01/2030 Spot Bond					0.00000	100.20437				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87: On 02/04/2026 Spot Bond					0.00000	100.88844				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88: On 02/04/2026 Spot Bond					0.00000	100.88357				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88: On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.40765				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88: On 31/01/2030 Spot Bond					0.00000	100.20373				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.17692				0.00	0	
Total CLN883 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	80.97267				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	80.97267				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	80.79428				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	80.94290				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.64000	5.64000	5.64000	124.85408				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.40011				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 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	
CLN891 On 20/12/2027 Spot Bond					0.00000	101.32971				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.23073				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.29432				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	101.94519				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.98838				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.84461				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.00965				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	66.51856				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			10.83000	10.83000	10.83000	106.33540				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.64700				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			10.29500	10.29500	10.29500	104.97418				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	101.58893				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.48793				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.39064				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN907 On 20/12/2027 Spot Bond					0.00000	101.74878				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	103.30700				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond					0.00000	106.00500				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN910 On 20/06/2024 Spot Bond					0.00000	101.54055				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	100.07488				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	100.23025				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	100.45307				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.17000	102.78052	10.17000	102.75278				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.50000	104.16325	10.50000	104.13397				0.00	0	150,000,00
Total COJ08 SPOT										0.00	0	150,000,00
Total For COJ08										0.00	0	150,000,00
COJG0 On 09/06/2024 Spot Bond			11.26000	100.40265	11.26000	100.37244				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.63500	103.11240	9.63500	103.08556				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.27000	95.85428	12.27000	95.82293				0.00	0	
Total COT02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			10.86000	96.14057	10.86000	96.11264				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.82802				0.00	1,200,000,000	1,100,000,000
Total DSY02 SPOT										0.00	1,200,000,000	1,100,000,000
Total For DSY02										0.00	1,200,000,000	1,100,000,000
DSY03 On 21/11/2024 Spot Bond			9.61000	9.61000	9.61000	103.61472				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.64704				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.99302				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.60227				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.80551				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.98106				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.98325				0.00	500,000,000	1,500,000,000
Total DTF002 SPOT										0.00	500,000,000	1,500,000,000
Total For DTF002										0.00	500,000,000	1,500,000,000
DTF003 On 14/09/2023 Spot Bond					0.00000	101.24370				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.26793				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.30000	104.62336	7.30000	104.60251				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	100.06528	100.00000	99.80469				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	100.06528	100.00000	99.80469				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.72000	99.74027	9.72000	99.71454				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.76885	9.69000	99.74319				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.76885	9.69000	99.74319				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.81000	98.90158	9.81000	98.87543				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.91000	96.25037	10.91000	96.22259				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	99.75932	10.10000	99.73261				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.75932	10.10000	99.73261				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	100.94028				0.00	60,000,000,000	60,000,000,000
Total DVF24 SPOT										0.00	60,000,000,000	60,000,000,000
Total For DVF24										0.00	60,000,000,000	60,000,000,000
DVF25 On 02/04/2024 Spot Bond					0.00000	100.94776				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.01647				0.00	6,400,000,000	6,400,000,000
Total DVF26 SPOT										0.00	6,400,000,000	6,400,000,000
Total For DVF26										0.00	6,400,000,000	6,400,000,000
DVF27 On 02/04/2029 Spot Bond					0.00000	99.85920				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.14921				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.88350				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	101.72332				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.97027				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.10637				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.19922				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.53711				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	104.38690				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.66927				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.51469				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.11000	104.90549	9.11000	104.87967			432,725,000,000,000.00		47,500,000,000	142,500,000,00
Total ECN24 SPOT									12,725,000,000,000.00		47,500,000,000	142,500,000,00
Total For ECN24									12,725,000,000,000.00		47,500,000,000	142,500,000,00
ECN32 On 14/03/2032 Spot Bond			5.77500	117.29193	5.77500	117.26171			0.00		0	
Total ECN32 SPOT									0.00		0	
Total For ECN32									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.59500	101.00753	5.59500	100.98199			273,036,000,000.00	48,800,000,000	146,400,000,00
Total EL037 SPOT									'3,036,000,000,000.00	48,800,000,000	146,400,000,00
Total For EL037									'3,036,000,000,000.00	48,800,000,000	146,400,000,00
EL037/I On 31/01/2037 Spot Bond			2.25000	148.80093	2.25000	148.77678			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.82000	156.60180	4.82000	156.56548			0.00	0	230,000,00
Total EL28 SPOT									0.00	0	230,000,00
Total For EL28									0.00	0	230,000,00
EL29 On 19/11/2029 Spot Bond			4.83500	140.99518	4.83500	140.96240			0.00	0	
Total EL29 SPOT									0.00	0	
Total For EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			4.84000	135.29730	4.84000	135.26582			0.00	0	10,000,00
Total EL30 SPOT									0.00	0	10,000,00
Total For EL30									0.00	0	10,000,00
EL31 On 02/06/2031 Spot Bond			5.59500	119.05322	5.59500	119.02321			0.00	0	
Total EL31 SPOT									0.00	0	
Total For EL31									0.00	0	
EL36 On 31/01/2036 Spot Bond			5.46500	104.77534	5.46500	104.74920			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	148.80093	2.25000	148.77678			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	181.74273			0.00	0	
Total ELN001 SPOT									0.00	0	
Total For ELN001									0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	178.79875			0.00	0	
Total ELN002 SPOT									0.00	0	
Total For ELN002									0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	167.38489			0.00	0	
Total ELN004 SPOT									0.00	0	
Total For ELN004									0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	139.16762			0.00	0	
Total ELN006 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	138.20368				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	134.73185				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	125.25798				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	120.64040				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	122.56455				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	101.53125				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	108.24566				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	108.81376				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	111.89591				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	106.35001				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	110.15602				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.92000	102.81004	9.92000	102.78256				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.91000	11.91000	11.91000	95.99934				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.96000	11.96000	11.96000	100.10602				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.01000	10.01000	10.01000	101.55589				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.01000	10.01000	10.01000	101.85139				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.00000	12.00000	12.00000	98.32883				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.07500	11.07500	11.07500	100.32060				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.50000	14.50000	14.50000	93.11130				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.81636				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.50878				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.57533				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.72504				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF022 On 28/05/2024 Spot Bond					0.00000	102.61531				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.56864				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.79223				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.40998				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	99.95207				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.30773				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	99.95431				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	102.08234				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.05209				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.12580				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.22279				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.15374				0.00	0	
Total EQT007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.70852				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.07724				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	99.88833				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	99.88332				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	99.88160				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	99.77834				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	99.77131				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C: On 17/05/2025 Spot Bond					0.00000	99.77473				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C: On 17/05/2027 Spot Bond					0.00000	99.76771				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	99.77501				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERSA2: On 17/05/2025 Spot Bond					0.00000	99.82388				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA3: On 17/05/2027 Spot Bond					0.00000	99.77611				0.00	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
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.93000	99.88220	8.93000	99.85823				0.00	0	2,549,507,60
Total ES26 SPOT										0.00	0	2,549,507,60
Total For ES26										0.00	0	2,549,507,60
ES26/R On 02/04/2026 Spot Bond			7.85000	102.78811	7.85000	102.76637				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.83000	77.25917	11.76000	77.57580		14,196,000,000,000.00			1,200,000,000	3,432,925,70
Total ES33 SPOT								14,196,000,000,000.00			1,200,000,000	3,432,925,70
Total For ES33								14,196,000,000,000.00			1,200,000,000	3,432,925,70
ES33/R On 15/09/2033 Spot Bond			7.50000	103.03501	7.50000	103.01405				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.32500	74.55391	12.22000	75.12140		17,255,000,000,000.00			1,400,000,000	265,054,50
Total ES42 SPOT								17,255,000,000,000.00			1,400,000,000	265,054,50
Total For ES42								17,255,000,000,000.00			1,400,000,000	265,054,50
ES42/R On 25/04/2042 Spot Bond			8.50000	102.47717	8.50000	102.45374				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			10.99000	10.99000	10.99000	101.65595				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			13.84500	13.84500	13.84500	95.53727				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.34598				0.00	0	5,600,00
Total EXX05 SPOT										0.00	0	5,600,00
Total For EXX05										0.00	0	5,600,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.82801				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.22280				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 Intert
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.22054				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.80539				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.18661				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.75827				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.78429				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.86961				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.89095				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	101.86444				0.00	0	422,700,00
Total FRB24 SPOT										0.00	0	422,700,00
Total For FRB24										0.00	0	422,700,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.98093				0.00	0	3,200,00
Total FRB25 SPOT										0.00	0	3,200,00
Total For FRB25										0.00	0	3,200,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.55833				0.00	0	90,000,00
Total FRB26 SPOT										0.00	0	90,000,00
Total For FRB26										0.00	0	90,000,00
FRB27 On 03/06/2026 Spot Bond			8.59000	106.40858	8.59000	106.38399				0.00	0	
Total FRB27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.87936			0.00	400,000,000	200,000,000
Total FRB28 SPOT									0.00	400,000,000	200,000,000
Total For FRB28									0.00	400,000,000	200,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	102.15741			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.51000	101.53788	8.51000	101.51464			0.00	0	3,700,000
Total FRB30 SPOT									0.00	0	3,700,000
Total For FRB30									0.00	0	3,700,000
FRB31 On 24/11/2026 Spot Bond					0.00000	102.46723			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.04951			0.00	0	200,000,000
Total FRB32 SPOT									0.00	0	200,000,000
Total For FRB32									0.00	0	200,000,000
FRB33 On 29/09/2029 Spot Bond					0.00000	101.06648			0.00	0	
Total FRB33 SPOT									0.00	0	
Total For FRB33									0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.16170			0.00	1,000,000,000	1,000,000,000
Total FRB34 SPOT									0.00	1,000,000,000	1,000,000,000
Total For FRB34									0.00	1,000,000,000	1,000,000,000
FRB35 On 06/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		88,000,000,000,000.00	880,000,000	880,000,000	230,600,000,000
Total FRB35 SPOT								88,000,000,000,000.00	880,000,000	880,000,000	230,600,000,000
Total For FRB35								88,000,000,000,000.00	880,000,000	880,000,000	230,600,000,000
FRBI23 On 07/12/2023 Spot Bond			4.67000	326.74351	4.67000	326.66925			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.67500	3.67500	3.67500	165.18703		294,000,000,000.00	80,000,000	80,000,000	40,000,000
Total FRBI25 SPOT								294,000,000,000.00	80,000,000	80,000,000	40,000,000
Total For FRBI25								294,000,000,000.00	80,000,000	80,000,000	40,000,000
FRBI28 On 31/03/2028 Spot Bond			4.53000	215.96284	4.53000	215.91457			0.00	0	294,000,000
Total FRBI28 SPOT									0.00	0	294,000,000
Total For FRBI28									0.00	0	294,000,000
FRBI29 On 31/03/2029 Spot Bond			5.03500	5.03500	5.03500	114.76770			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	229.15659				0.00	0	321,000,00
Total FRBI33 SPOT										0.00	0	321,000,00
Total For FRBI33										0.00	0	321,000,00
FRBI46 On 31/03/2046 Spot Bond			5.61000	97.84720	5.61000	97.82249				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.56000	97.38657	5.56000	97.36203				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 28/10/2024 Spot Bond			8.41000	8.41000	8.41000	86.93325				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ01 On 10/12/2024 Spot Bond			8.39000	8.39000	8.39000	86.14175				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.95000	4.95000	4.95000	161.22005				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	101.81403				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	100.46138				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	101.34615				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	

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 27/02/2023 Spot Bond			6.45000	6.45000	6.45000	125.06978				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	99.85164				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.28000	6.28000	6.28000	122.77548				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	102.01135				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	102.03488				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.70675				0.00	0	400,000,00
Total FRC299 SPOT										0.00	0	400,000,00
Total For FRC299										0.00	0	400,000,00
FRC30: On 25/04/2023 Spot Bond					0.00000	100.65671				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.10960				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.98363				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.39843				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.70731				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.70241				0.00	0	
Total FRC308 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.21733				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.32976				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.41379				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.86539				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.44451				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.21534				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.31893				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.41351				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.51892				0.00	0	400,000,00
Total FRC323 SPOT										0.00	0	400,000,00
Total For FRC323										0.00	0	400,000,00
FRC32: On 20/06/2026 Spot Bond					0.00000	101.33902				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.84948				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.04708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	102.11217				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	100.75833				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.68923				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.97289				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.58683				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.22457				0.00	0	500,000,00
Total FRC343 SPOT										0.00	0	500,000,00
Total For FRC343										0.00	0	500,000,00
FRC34: On 20/12/2025 Spot Bond					0.00000	101.48370				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.68918				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.38358				0.00	0	100,000,00
Total FRC348 SPOT										0.00	0	100,000,00
Total For FRC348										0.00	0	100,000,00
FRC34: On 31/07/2023 Spot Bond					0.00000	100.24752				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.26218				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	

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 31/08/2023 Spot Bond					0.00000	101.85020				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.27048				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.34579				0.00	0	100,000,00
Total FRC353 SPOT										0.00	0	100,000,00
Total For FRC353										0.00	0	100,000,00
FRC35 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.27732				0.00	0	100,000,00
Total FRC355 SPOT										0.00	0	100,000,00
Total For FRC355										0.00	0	100,000,00
FRC35 On 31/01/2024 Spot Bond					0.00000	100.26961				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.27040				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.30312				0.00	0	100,000,00
Total FRC360 SPOT										0.00	0	100,000,00
Total For FRC360										0.00	0	100,000,00
FRC36 On 31/01/2024 Spot Bond					0.00000	100.21843				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.96991				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.06923				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	102.40732				0.00	0	
Total FRC364 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.75422				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	96.30822				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.93788				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	95.09106				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	95.24592				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.37298				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.37185				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	96.67057				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.42977				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.41245				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.25759				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.24699				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.35105				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	101.35261				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.85458				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.85458				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.83277				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.83277				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.80553				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.23315				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.38201				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	100.63735				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	99.86531				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	

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 27/03/2024 Spot Bond					0.00000	101.16423				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.23312				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.38899				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			13.78000	13.78000	13.78000	100.15411				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.40971				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.43528				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.55480				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.17000	10.17000	10.17000	101.61818				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.71087				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	102.60642				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			12.48000	12.48000	12.48000	104.11073				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.16500	10.16500	10.16500	103.57734				0.00	0	
Total FRC405 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.95502				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.70701				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	101.46567				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			10.67000	10.67000	10.67000	105.29629				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.23315				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.24806				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	102.11593				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.25580				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	102.09907				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	102.04098				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	103.73390				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	100.24804				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	102.10841				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	100.25414				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	100.23316				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	101.29987				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.32253				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	101.32253				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	101.98382				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	100.23306				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	101.09930				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	101.15327				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 21/06/2027 Spot Bond					0.00000	101.36264				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42(On 31/10/2027 Spot Bond					0.00000	100.23322				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	100.24722				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.94538				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	100.23309				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.94538				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	102.04067				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43(On 20/11/2026 Spot Bond					0.00000	101.80221				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43(On 21/06/2027 Spot Bond					0.00000	101.37974				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43(On 31/01/2030 Spot Bond			9.05500	9.05500	9.05500	105.02702				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.52576				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.54501				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44(On 31/07/2025 Spot Bond					0.00000	100.24910				0.00	0	
Total FRC440 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC440										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.96444				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.96444				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.42718				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	101.32599				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	100.23398				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.94538				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.56701				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.40065				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.41428				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	101.35403				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.18733				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	120,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC452 SPOT										0.00	0	120,000,000.00
Total For FRC452										0.00	0	120,000,000.00
FRC45: On 29/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000.00
Total FRC453 SPOT										0.00	0	4,000,000.00
Total For FRC453										0.00	0	4,000,000.00
FRI33 On 28/02/2033 Spot Bond			5.09000	110.17189	5.09000	110.14553				0.00	0	40,000.00
Total FRI33 SPOT										0.00	0	40,000.00
Total For FRI33										0.00	0	40,000.00
FRI38 On 31/01/2038 Spot Bond			5.34500	116.69849	5.34500	116.66976			213,800,000,000.00		40,000,000	20,000.00
Total FRI38 SPOT									213,800,000,000.00		40,000,000	20,000.00
Total For FRI38									213,800,000,000.00		40,000,000	20,000.00
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.56135				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.18599				0.00	0	156,970.00
Total FRJ24 SPOT										0.00	0	156,970.00
Total For FRJ24										0.00	0	156,970.00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.32457				0.00	0	704,707.30
Total FRJ25 SPOT										0.00	0	704,707.30
Total For FRJ25										0.00	0	704,707.30
FRJ26 On 14/02/2026 Spot Bond					0.00000	103.02016				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.41941				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.42854				0.00	300,000,000	150,000.00
Total FRJ27S SPOT										0.00	300,000,000	150,000.00
Total For FRJ27S										0.00	300,000,000	150,000.00
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.06436				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.37556				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ295 On 20/04/2029 Spot Bond					0.00000	100.38909				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.13945				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.89800	4.89800	4.89800	104.90585				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.31500	5.31500	5.31500	117.08679				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.14225				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.45500	115.18434	5.45500	115.15564				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.49500	228.91723	5.49500	228.86013				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.77500	110.91023	5.77500	110.88165				0.00	0	20,000,00
Total FRS110 SPOT										0.00	0	20,000,00
Total For FRS110										0.00	0	20,000,00
FRS112 On 07/12/2033 Spot Bond			5.49500	5.49500	5.49500	228.86013				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.85000	161.56443	4.85000	161.52680				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	114.57578	3.70500	114.55266				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.39500	116.00733	5.39500	115.97862				0.00	0	
Total FRS119 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.61500	226.56225	5.61500	226.50504				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.66500	225.58957	5.66500	225.53229				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			4.03000	164.10478	4.03000	164.07020				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.69500	225.00836	5.69500	224.95106				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.59500	113.29078	5.59500	113.26212				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.97000	211.57688	4.97000	211.52708				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.34500	103.75544	6.34500	103.72711				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.18000	209.51993	5.18000	209.46945				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.24000	208.93648	5.24000	208.88580				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.20500	215.39702	6.20500	215.33922				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.29500	104.36051	6.29500	104.33217				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.59500	5.59500	5.59500	113.26212				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.67500	112.22533	5.67500	112.19672				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.05000	210.79052	5.05000	210.74047				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.97500	219.66932	5.97500	219.61171				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.18000	209.51993	5.18000	209.46945				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.18000	209.51993	5.18000	209.46945				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.58100	215.44914	4.58100	215.40068				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.80000	161.71791	4.80000	161.68045				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.53000	206.14286	5.53000	206.09127				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.57000	205.76094	5.57000	205.70922				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.77000	161.81008	4.77000	161.77274				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.04500	210.83958	5.04500	210.78955				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS15: On 31/03/2028 Spot Bond			5.58000	5.58000	5.58000	205.61383			0.00	0	
Total FRS153 SPOT									0.00	0	
Total For FRS153									0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.57275			0.00	0	
Total FRS172 SPOT									0.00	0	
Total For FRS172									0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total FRS176 SPOT									0.00	0	
Total For FRS176									0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	101.33697			0.00	0	13,400,00
Total FRS180 SPOT									0.00	0	13,400,00
Total For FRS180									0.00	0	13,400,00
FRS18: On 27/09/2025 Spot Bond					0.00000	101.08996			0.00	0	
Total FRS182 SPOT									0.00	0	
Total For FRS182									0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	183.22216			0.00	0	
Total FRS184 SPOT									0.00	0	
Total For FRS184									0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	149.11795			0.00	0	
Total FRS186 SPOT									0.00	0	
Total For FRS186									0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	199.30188			0.00	0	
Total FRS187 SPOT									0.00	0	
Total For FRS187									0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	217.52333			0.00	0	
Total FRS194 SPOT									0.00	0	
Total For FRS194									0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.04538			0.00	0	
Total FRS197 SPOT									0.00	0	
Total For FRS197									0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.04946			0.00	0	13,400,00
Total FRS199 SPOT									0.00	0	13,400,00
Total For FRS199									0.00	0	13,400,00
FRS20: On 12/08/2025 Spot Bond					0.00000	99.87612			0.00	0	16,500,00
Total FRS200 SPOT									0.00	0	16,500,00

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 FRS200										0.00	0	16,500,00
FRS200 On 06/08/2025 Spot Bond					0.00000	101.79058				0.00	0	13,400,00
Total FRS201 SPOT										0.00	0	13,400,00
Total For FRS201										0.00	0	13,400,00
FRS201 On 14/10/2025 Spot Bond					0.00000	100.55998				0.00	0	12,500,00
Total FRS206 SPOT										0.00	0	12,500,00
Total For FRS206										0.00	0	12,500,00
FRS206 On 18/11/2024 Spot Bond					0.00000	101.84563				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	101.14270				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.22457				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	102.07223				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	132.52191				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	108.21149				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	106.22630				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	76.38868				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24: On 09/12/2023 Spot Bond					0.00000	102.10834				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	113.21837				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	100.67609				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	100.10946				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	101.58809				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond					0.00000	120.54422				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.38039				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	102.02627				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26: On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26: On 31/03/2032 Spot Bond					0.00000	101.08623				0.00	0	
Total FRS266 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	122.82688				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	101.09171				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	101.08731				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27: On 30/09/2024 Spot Bond					0.00000	101.27514				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27: On 21/09/2024 Spot Bond					0.00000	101.52710				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	103.40731				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28: On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28: On 30/09/2024 Spot Bond					0.00000	101.13169				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28: On 28/02/2031 Spot Bond			9.87500	9.87500	9.87500	102.22245				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28: On 28/02/2031 Spot Bond			9.87500	9.87500	9.87500	102.22245				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28: On 25/10/2026 Spot Bond					0.00000	100.33844				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.90734				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			10.98400	10.98400	10.98400	92.66306				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.39556				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	106.53905				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	111.56414				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.97074				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	100.81275				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	100.23316				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 On 31/07/2023 Spot Bond					0.00000	99.49783				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	109.52406				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31 On 21/09/2023 Spot Bond			9.01000	9.01000	9.01000	104.99766				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS31 On 21/09/2023 Spot Bond					0.00000	101.32424				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	106.48064				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS31 On 27/04/2024 Spot Bond					0.00000	100.27895				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS31 On 03/06/2024 Spot Bond					0.00000	101.35121				0.00	0	
Total FRS314 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS314										0.00	0	
FRS31: On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.31000	4.31000	4.31000	327.60640				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.69000	329.29679	3.69000	329.23064				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.05000	4.05000	4.05000	328.28594				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.04840				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.29500	106.86786	5.29500	106.84169				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.98500	66.54036	4.98500	112.32217				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.92000	3.92000	3.92000	164.41523				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.20000	4.20000	4.20000	163.53878				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.11000	5.11000	5.11000	325.52976				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.38000	7.38000	7.38000	103.45664				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.05000	106.29406	8.05000	106.27101				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.23000	103.69542	8.23000	103.67232				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.56000	106.28644	8.56000	106.26196				0.00	0	14,373,70
Total FRX26 SPOT										0.00	0	14,373,70
Total For FRX26										0.00	0	14,373,70
FRX27 On 07/03/2027 Spot Bond			8.51000	110.03084	8.51000	110.00551				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.29000	103.87650	9.29000	103.85045				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.73000	100.33657	9.73000	100.31024				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.08000	101.29063	10.08000	101.26357			20,160,000,000.00	2,000,000,000	7,000,000,00	
Total FRX31 SPOT									20,160,000,000.00	2,000,000,000	7,000,000,00	
Total For FRX31									20,160,000,000.00	2,000,000,000	7,000,000,00	
FRX32 On 31/03/2032 Spot Bond			10.24000	105.42515	10.24000	105.39623			0.00	0	6,000,000,00	
Total FRX32 SPOT									0.00	0	6,000,000,00	
Total For FRX32									0.00	0	6,000,000,00	
FRX45 On 14/04/2045 Spot Bond			11.69500	73.51363	11.69500	73.49068			0.00	0		
Total FRX45 SPOT									0.00	0		
Total For FRX45									0.00	0		
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.79996			0.00	0		
Total FS6A3 SPOT									0.00	0		
Total For FS6A3									0.00	0		
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.71699			0.00	0		
Total FS6B1 SPOT									0.00	0		
Total For FS6B1									0.00	0		
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.66297			0.00	0		
Total FS7A2 SPOT									0.00	0		
Total For FS7A2									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.69967				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.71047				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.41827				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.42595				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.56953				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	102.04300				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.77519				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.84066				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.29052				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.63500	117.51493	4.63500	117.48833				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.71042				0.00	0	620,000,00
Total GRT07 SPOT										0.00	0	620,000,00
Total For GRT07										0.00	0	620,000,00
GRT17 On 17/10/2023 Spot Bond			8.67900	104.13858	8.67900	104.11427				0.00	0	
Total GRT17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.02608				0.00	0	15,140,000,00
Total GRT20 SPOT										0.00	0	15,140,000,00
Total For GRT20										0.00	0	15,140,000,00
GRT21 On 03/04/2024 Spot Bond			7.02000	106.43653	7.02000	106.41636				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.24237				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.45538				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.21066				0.00	0	1,730,000,00
Total GRT25G SPOT										0.00	0	1,730,000,00
Total For GRT25G										0.00	0	1,730,000,00
GRT26 On 09/03/2028 Spot Bond					0.00000	103.10075				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.97661				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.37161				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.90235				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.68739				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.54471				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.04197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.30049				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.02090				0.00	0	100,000,00
Total GRT36 SPOT										0.00	0	100,000,00
Total For GRT36										0.00	0	100,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.85010				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.20030				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.93992				0.00	400,000,000	200,000,00
Total GRT41 SPOT										0.00	400,000,000	200,000,00
Total For GRT41										0.00	400,000,000	200,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	102.24677				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.42733				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.81837				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.65954				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.44288				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.77346				0.00	0	2,000,000,00
Total GRT50 SPOT										0.00	0	2,000,000,00
Total For GRT50										0.00	0	2,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT51 On 14/12/2029 Spot Bond					0.00000	101.35068				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.41140				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.76585				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.98846				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.64000	8.64000	8.64000	101.72536				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.98844				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.78416				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	110.53426				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	100.39527				0.00	0	
Total H12T24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H12T24										0.00	0	
H12T2€ On 30/03/2023 Spot Bond					0.00000	100.84810				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.22116				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	101.55743				0.00	0	
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.99764				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.12942				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.44679				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.97962				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.46723				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.14602				0.00	0	100,000,00
Total HILB15 SPOT										0.00	0	100,000,00
Total For HILB15										0.00	0	100,000,00
HILB16 On 09/11/2027 Spot Bond					0.00000	99.97605				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.97000	325.96834	4.97000	325.89163				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.10000	5.10000	5.10000	326.74349				0.00	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 HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.07500	106.14370	10.07500	106.11535		227,392,750,000,000.00	22,570,000,000	22,370,000,000	
Total HWAY30 SPOT								27,392,750,000,000.00	22,570,000,000	22,370,000,000	
Total For HWAY30								27,392,750,000,000.00	22,570,000,000	22,370,000,000	
HWAY3 On 28/02/2033 Spot Bond			5.24000	77.86953	5.24000	111.43521		0.00	0		
Total HWAY33 SPOT								0.00	0		
Total For HWAY33								0.00	0		
HWAY3 On 31/07/2034 Spot Bond			11.65500	85.21310	11.65500	85.18644		434,473,168,090,500.00	37,277,835,100	41,107,901,900	
Total HWAY34 SPOT								44,473,168,090,500.00	37,277,835,100	41,107,901,900	
Total For HWAY34								44,473,168,090,500.00	37,277,835,100	41,107,901,900	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.44663	100.00000	9.42550		0.00	0		
Total HWAY34/R208 SPOT								0.00	0		
Total For HWAY34/R208								0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.73000	84.18148	11.73000	84.15497		0.00	0	4,590,000,000	
Total HWAY35 SPOT								0.00	0	4,590,000,000	
Total For HWAY35								0.00	0	4,590,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.44205	100.00000	9.42092		0.00	0		
Total HWAY35/R209 SPOT								0.00	0		
Total For HWAY35/R209								0.00	0		
I2025 On 31/01/2025 Spot Bond			3.36000	166.21808	3.35000	166.21791		584,310,100,416,000.00	173,901,815,600	641,602,318,000	
Total I2025 SPOT								4,310,100,416,000.00	173,901,815,600	641,602,318,000	
Total For I2025								4,310,100,416,000.00	173,901,815,600	641,602,318,000	
I2029 On 31/03/2029 Spot Bond			4.15000	120.64883	4.16500	120.52108		297,703,262,900,000.00	71,735,726,000	192,808,863,100	
Total I2029 SPOT								7,703,262,900,000.00	71,735,726,000	192,808,863,100	
Total For I2029								7,703,262,900,000.00	71,735,726,000	192,808,863,100	
I2033 On 28/02/2033 Spot Bond			4.63000	114.69260	4.59000	115.06958		364,133,571,874,000.00	78,646,559,800	405,306,593,300	
Total I2033 SPOT								4,133,571,874,000.00	78,646,559,800	405,306,593,300	
Total For I2033								4,133,571,874,000.00	78,646,559,800	405,306,593,300	
I2038 On 31/01/2038 Spot Bond			4.70500	125.98923	4.69500	126.11233		95,701,791,372,500.00	20,340,444,500	527,863,569,800	
Total I2038 SPOT								5,701,791,372,500.00	20,340,444,500	527,863,569,800	
Total For I2038								5,701,791,372,500.00	20,340,444,500	527,863,569,800	
I2046 On 31/03/2046 Spot Bond			4.72000	112.27104	4.71000	112.42270		34,754,560,296,000.00	7,363,254,300	515,634,345,100	
Total I2046 SPOT								4,754,560,296,000.00	7,363,254,300	515,634,345,100	
Total For I2046								4,754,560,296,000.00	7,363,254,300	515,634,345,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
I2050 On 31/12/2050 Spot Bond			4.70000	112.91978	4.71000	112.69467			333,674,399,570,000.00	70,994,553,100	419,080,375,50
Total I2050 SPOT									13,674,399,570,000.00	70,994,553,100	419,080,375,50
Total For I2050									13,674,399,570,000.00	70,994,553,100	419,080,375,50
IBG01 On 07/02/2025 Spot Bond					0.00000	99.89513			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.65551			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.77000	326.48478	4.77000	326.40971			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.86112			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.95688			0.00	0	2,500,000,00
Total IBL124 SPOT									0.00	0	2,500,000,00
Total For IBL124									0.00	0	2,500,000,00
IBL132 On 12/08/2024 Spot Bond					0.00000	99.87945			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.57493			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.77386			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.80999			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.20039			0.00	0	
Total IBL137 SPOT									0.00	0	
Total For IBL137									0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.12680			0.00	0	18,000,00
Total IBL138 SPOT									0.00	0	18,000,00

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 IBL138										0.00	0	18,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	101.67269				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.23092				0.00	0	13,700,00
Total IBL145 SPOT										0.00	0	13,700,00
Total For IBL145										0.00	0	13,700,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.88835				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.64634				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.68723				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.64574				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.97246				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.00949				0.00	0	200,000,00
Total IBL160 SPOT										0.00	0	200,000,00
Total For IBL160										0.00	0	200,000,00
IBL161 On 15/02/2023 Spot Bond					0.00000	99.66698				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.58082				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.59320				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.92293				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.94575				0.00	900,000,000	2,521,132,00
Total IBL168 SPOT										0.00	900,000,000	2,521,132,00
Total For IBL168										0.00	900,000,000	2,521,132,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.45271				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.21965				0.00	0	2,420,000,00
Total IBL178 SPOT										0.00	0	2,420,000,00
Total For IBL178										0.00	0	2,420,000,00
IBL181 On 25/08/2024 Spot Bond					0.00000	101.71276				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.93017				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.25869				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.99439				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.68420				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.87615				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.39946				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL201 On 02/12/2026 Spot Bond					0.00000	101.08414				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.87197				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.60846				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.55874				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.50900				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.22254				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.79292				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.97500	6.97500	6.97500	101.31082				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.97500	6.97500	6.97500	101.30896				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.97500	6.97500	6.97500	101.31644				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.97500	6.97500	6.97500	101.30398				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.66923				0.00	0	
Total IBL215 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.26278				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.17624				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.01000	9.01000	9.01000	100.43497				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.57257				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	102.12672				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			7.57000	7.57000	7.57000	102.89606				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.94952				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.91014				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.73838				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.34730				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	101.39665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.53391				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.40910				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.44768				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.20453				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.47000	8.47000	8.47000	102.12646				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.99017				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.01798				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.37513				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.73370				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.13640				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.49920				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL239 On 18/07/2027 Spot Bond					0.00000	100.51536				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	100.47753				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.27992				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.28939				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.04413				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.37500	9.37500	9.37500	99.17160				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	99.77364				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.04279				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.52000	102.43820	7.52000	102.41701				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.62257				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.66783				0.00	0	
Total IBL251 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.42918				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.29576				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.34321				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	101.89358				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.19297				0.00	4,000,000,000	1,000,000,000
Total IBL261 SPOT										0.00	4,000,000,000	1,000,000,000
Total For IBL261										0.00	4,000,000,000	1,000,000,000
IBL262 On 31/01/2028 Spot Bond					0.00000	100.19735				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000,000
Total IBL263 SPOT										0.00	0	100,000,000,000
Total For IBL263										0.00	0	100,000,000,000
IBL60 On 17/02/2024 Spot Bond			9.23000	100.76032	9.23000	100.73563			3,692,000,000,000.00	400,000,000	200,000,000	
Total IBL60 SPOT									3,692,000,000,000.00	400,000,000	200,000,000	
Total For IBL60									3,692,000,000,000.00	400,000,000	200,000,000	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.34773				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.05000	102.81395	9.05000	102.78881				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.51000	106.52238	10.51000	106.66500				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.61000	105.65911	9.61000	105.63187				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.20119				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.51731				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.08753				0.00	33,630,000,000	33,630,000,000
Total IDCG16 SPOT										0.00	33,630,000,000	33,630,000,000
Total For IDCG16										0.00	33,630,000,000	33,630,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.00000				0.00	37,700,000,000	37,700,000,000
Total IDCG17 SPOT										0.00	37,700,000,000	37,700,000,000
Total For IDCG17										0.00	37,700,000,000	37,700,000,000
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.17895				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.80554				0.00	5,500,000,000	5,500,000,000
Total IDCG22 SPOT										0.00	5,500,000,000	5,500,000,000
Total For IDCG22										0.00	5,500,000,000	5,500,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.98916				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.36000	102.04158	8.36000	102.01861				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.34035				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.97958				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.42536				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV07 On 09/03/2026 Spot Bond					0.00000	103.20941				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.20583				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.74504				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.95950				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.21239				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.06769				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.54123				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	99.97614				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.97561				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.23289				0.00	0	200,000,00
Total IPF30 SPOT										0.00	0	200,000,00
Total For IPF30										0.00	0	200,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	101.70113				0.00	3,500,000,000	3,700,000,00
Total IPF31 SPOT										0.00	3,500,000,000	3,700,000,00

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 IPF31										0.00	3,500,000,000	3,700,000,000
IPF32 On 01/07/2026 Spot Bond					0.00000	100.87101				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.41000				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.34321				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	101.59504				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.72454				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.84000	203.20428	5.84000	203.15173				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.74254				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.74000	204.14688	5.74000	204.09463				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.72208				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.65521				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.69930				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.34974				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.75723				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	101.10121				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.60190				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.75710				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.88502				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.10000	99.81378	8.10000	99.79201				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.77431				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			6.75000	100.42079	6.75000	100.40280				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.18198				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC200 On 31/08/2023 Spot Bond			8.15000	102.95613	8.15000	102.93341				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.61697				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.09000	102.92928	8.09000	102.90673				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.97024				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.52599				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			8.45000	8.45000	8.45000	103.08974				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			9.15000	9.15000	9.15000	102.56149				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.30618				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.22274				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.22000	6.22000	6.22000	102.39034				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			7.97000	103.48431	7.97000	103.46209				0.00	0	
Total IVC216 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IVC216									0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.30000	101.19508	5.30000	100.58771			0.00	0	
Total IVC217 SPOT									0.00	0	
Total For IVC217									0.00	0	
IVC221 On 07/07/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total IVC221 SPOT									0.00	0	
Total For IVC221									0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.27049			0.00	0	
Total IVC222 SPOT									0.00	0	
Total For IVC222									0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.30032			0.00	0	90,000,00
Total IVC223 SPOT									0.00	0	90,000,00
Total For IVC223									0.00	0	90,000,00
IVC224 On 19/11/2024 Spot Bond					0.00000	101.78177			0.00	0	
Total IVC224 SPOT									0.00	0	
Total For IVC224									0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.98807			0.00	0	
Total IVC225 SPOT									0.00	0	
Total For IVC225									0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.66747			0.00	0	
Total IVC226 SPOT									0.00	0	
Total For IVC226									0.00	0	
IVC227 On 13/01/2024 Spot Bond			8.98000	8.98000	8.98000	100.44344			0.00	0	
Total IVC227 SPOT									0.00	0	
Total For IVC227									0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.53070			0.00	0	
Total IVC229 SPOT									0.00	0	
Total For IVC229									0.00	0	
IVC230 On 26/01/2024 Spot Bond			7.95500	7.95500	7.95500	101.37822			0.00	0	
Total IVC230 SPOT									0.00	0	
Total For IVC230									0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.58000	8.58000	8.58000	100.71422			0.00	0	
Total IVC231 SPOT									0.00	0	
Total For IVC231									0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.73645			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.53427				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.32170				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.70914				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			960,000,000,000.00	49,600,000,000	26,000,000,000	
Total IVC238 SPOT									960,000,000,000.00	49,600,000,000	26,000,000,000	
Total For IVC238									960,000,000,000.00	49,600,000,000	26,000,000,000	
IVZ128 On 02/03/2023 Spot Bond			7.85000	7.85000	7.85000	99.42267			0.00	0		
Total IVZ128 SPOT									0.00	0		
Total For IVZ128									0.00	0		
IVZ130 On 07/02/2023 Spot Bond			7.85000	7.85000	7.85000	7.85000			0.00	0		
Total IVZ130 SPOT									0.00	0		
Total For IVZ130									0.00	0		
IVZ131 On 09/02/2023 Spot Bond			7.85000	7.85000	7.85000	99.87113			0.00	0		
Total IVZ131 SPOT									0.00	0		
Total For IVZ131									0.00	0		
IVZ132 On 04/04/2023 Spot Bond			7.95000	7.95000	7.95000	98.71001			0.00	0		
Total IVZ132 SPOT									0.00	0		
Total For IVZ132									0.00	0		
IVZ133 On 06/04/2023 Spot Bond			7.95000	7.95000	7.95000	98.66758			0.00	0		
Total IVZ133 SPOT									0.00	0		
Total For IVZ133									0.00	0		
IVZ134 On 04/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.06556			0.00	0		
Total IVZ134 SPOT									0.00	0		
Total For IVZ134									0.00	0		
IVZ135 On 11/05/2023 Spot Bond			8.00000	8.00000	8.00000	97.91823			0.00	0		
Total IVZ135 SPOT									0.00	0		
Total For IVZ135									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ136 On 16/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ136 SPOT										0.00	0	
Total For IVZ136										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	101.42074				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.67004				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.36264				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.49589				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.67509				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.22559				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.36262				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	102.34221				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	99.71997				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	101.71033				0.00	0	
Total KAP023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.68504				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.84975				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.97900				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.00293				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	99.72098				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	99.71682				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.11000	120.27418	9.11000	120.24458				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.88483				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.67788				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.64504				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.65291				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.24556				0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL12 SPOT										0.00	0	100,000,00
Total For LGL12										0.00	0	100,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	101.04174				0.00	1,000,000,000	500,000,00
Total LHC01 SPOT										0.00	1,000,000,000	500,000,00
Total For LHC01										0.00	1,000,000,000	500,000,00
LHC02 On 19/07/2027 Spot Bond					0.00000	101.04446				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.82919				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.87235				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.91552				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.69297				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.83084				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	99.80136				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.69803				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.16849				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	101.70964				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF07: On 30/09/2025 Spot Bond					0.00000	100.89241				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.65814				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.28736				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.13136				0.00	0	90,000,00
Total MBP045 SPOT										0.00	0	90,000,00
Total For MBP045										0.00	0	90,000,00
MBP04: On 26/02/2024 Spot Bond					0.00000	101.92780				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.14049				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.33138				0.00	0	90,000,00
Total MBP051 SPOT										0.00	0	90,000,00
Total For MBP051										0.00	0	90,000,00
MBP05: On 26/03/2024 Spot Bond					0.00000	100.93949				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.36000	8.36000	8.36000	106.41644				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	101.28115				0.00	0	90,000,00
Total MMIG06 SPOT										0.00	0	90,000,00
Total For MMIG06										0.00	0	90,000,00
MMIG0: On 18/09/2024 Spot Bond					0.00000	101.97114				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.28295				0.00	0	
Total MML01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.01000	102.42483	9.01000	102.40003				0.00	0	3,400,00
Total MML02 SPOT										0.00	0	3,400,00
Total For MML02										0.00	0	3,400,00
MML03 On 15/03/2028 Spot Bond					0.00000	102.95302				0.00	400,000,000	200,000,00
Total MML03 SPOT										0.00	400,000,000	200,000,00
Total For MML03										0.00	400,000,000	200,000,00
MML04 On 15/03/2028 Spot Bond			9.26000	97.70291	9.26000	97.67373				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.33095				0.00	1,000,000,000	5,000,000,00
Total MML05 SPOT										0.00	1,000,000,000	5,000,000,00
Total For MML05										0.00	1,000,000,000	5,000,000,00
MML06 On 25/05/2029 Spot Bond			9.75500	103.25069	9.75500	103.22353				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.26256				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.94026				0.00	0	90,000,00
Total MTN12 SPOT										0.00	0	90,000,00
Total For MTN12										0.00	0	90,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	103.23580				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.55096				0.00	27,500,000,000	27,500,000,00
Total MTN15 SPOT										0.00	27,500,000,000	27,500,000,00
Total For MTN15										0.00	27,500,000,000	27,500,000,00
MTN17 On 30/05/2024 Spot Bond					0.00000	102.55489				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.76756				0.00	34,500,000,000	34,500,000,00
Total MTN18 SPOT										0.00	34,500,000,000	34,500,000,00
Total For MTN18										0.00	34,500,000,000	34,500,000,00
MTN19 On 07/03/2025 Spot Bond					0.00000	102.39200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.63091				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.64430				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.82114				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.95500	98.49398	8.95500	98.47016				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.74156				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.77236				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.56049				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.32682				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.87777				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.20780				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.92267				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN31 On 13/09/2025 Spot Bond					0.00000	101.57007				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.94602				0.00	0	1,000,000,00
Total MTN32 SPOT										0.00	0	1,000,000,00
Total For MTN32										0.00	0	1,000,000,00
MTN33 On 13/09/2029 Spot Bond					0.00000	101.86789				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.23988				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	99.85225				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.89112				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	102.08649				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.86971				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.86985				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	101.79083				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.66325				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.16036				0.00	0	
Total N7B25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.35962				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.52879				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.68423				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.12000	100.67806	9.12000	100.65395				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.89000	102.01476	9.89000	101.98755				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.46537				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.21484				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.36246				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.21330				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.29836				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.66000	104.93133	8.66000	104.90676				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.51000	101.60875	8.51000	101.58574				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/On 22/04/2026 Spot Bond			8.64000	106.57498	8.64000	106.55022				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/On 01/06/2026 Spot Bond			8.73000	106.56315	8.73000	106.53814		6,984,000,000,000.00		800,000,000	400,000,000	
Total NBK20A SPOT								6,984,000,000,000.00		800,000,000	400,000,000	
Total For NBK20A								6,984,000,000,000.00		800,000,000	400,000,000	
NBK21/On 21/07/2027 Spot Bond			8.83500	107.03263	8.83500	107.00707				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			7.48800	110.27087	7.48800	110.24847				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			8.53000	111.71997	8.53000	111.69420				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK25/On 17/02/2023 Spot Bond			8.50000	8.50000	8.50000	105.10970		1,870,000,000,000.00		220,000,000	110,000,000	
Total NBK25A SPOT								1,870,000,000,000.00		220,000,000	110,000,000	
Total For NBK25A								1,870,000,000,000.00		220,000,000	110,000,000	
NBK25/On 12/02/2025 Spot Bond					0.00000	101.43261				0.00	0	192,842,400
Total NBK25B SPOT										0.00	0	192,842,400
Total For NBK25B										0.00	0	192,842,400
NBK26/On 10/05/2023 Spot Bond			100.00000	84.50351	100.00000	84.31820				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/On 22/04/2026 Spot Bond					0.00000	102.88818				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			8.45500	110.29246	8.45500	110.26724				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			8.60500	100.86731	8.60500	100.84448				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK29/ On 31/07/2026 Spot Bond			8.60000	105.86065	8.60000	105.83603				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.69000	105.38565	8.69000	105.36129				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.46000	103.04011	8.46000	103.01652				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.97604				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.19969				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.75451				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	83.40673				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.74242				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.58096				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.87883				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.47222				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.86890				0.00	0	
Total NBK47B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.33718				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.51091				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	102.01257				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.28290				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	102.23778				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.45474				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.37637				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.86819				0.00	0	200,000,00
Total NBKB58 SPOT										0.00	0	200,000,00
Total For NBKB58										0.00	0	200,000,00
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.61379				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.77688				0.00	0	4,000,000,00
Total NBKB60 SPOT										0.00	0	4,000,000,00
Total For NBKB60										0.00	0	4,000,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.38226				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.50587				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.98446				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.10001				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			9.85500	104.98546	9.85500	104.95756				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.24452				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.51000	105.10199	9.51000	105.07502				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.25130				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.26200				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.27555				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.68820				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.68820				0.00	0	
Total NDAL03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.96349				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.60569				0.00	180,000,000	190,000,000
Total NGL04 SPOT										0.00	180,000,000	190,000,000
Total For NGL04										0.00	180,000,000	190,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	100.93460				0.00	0	90,000,000
Total NGL05 SPOT										0.00	0	90,000,000
Total For NGL05										0.00	0	90,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.81335				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.69830				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.32671				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.18111				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.04463				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.93568				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.22339				0.00	5,600,000	2,800,000
Total NGLT1B SPOT										0.00	5,600,000	2,800,000
Total For NGLT1B										0.00	5,600,000	2,800,000
NGT10 On 25/03/2024 Spot Bond					0.00000	103.47897				0.00	0	90,000,000
Total NGT103 SPOT										0.00	0	90,000,000
Total For NGT103										0.00	0	90,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	104.70203				0.00	12,400,000	6,200,000

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 NGT104 SPOT										0.00	12,400,000	6,200,00
Total For NGT104										0.00	12,400,000	6,200,00
NGT10: On 22/05/2025 Spot Bond					0.00000	104.63675				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	103.58789				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	106.27605				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	105.43703				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	100.05990				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	102.85653				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	100.46228				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11: On 10/12/2027 Spot Bond					0.00000	101.75672				0.00	400,000,000	200,000,00
Total NGT112 SPOT										0.00	400,000,000	200,000,00
Total For NGT112										0.00	400,000,000	200,000,00
NGT1G On 16/06/2026 Spot Bond					0.00000	103.68963				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	101.63338				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.47828				0.00	0	10,000,000,00
Total NHM016 SPOT										0.00	0	10,000,000,00
Total For NHM016										0.00	0	10,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2023 Spot Bond					0.00000	102.99340				0.00	600,000,000	390,000,000
Total NHM018 SPOT										0.00	600,000,000	390,000,000
Total For NHM018										0.00	600,000,000	390,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	105.27401				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.15183				0.00	0	5,000,000,000
Total NHM020 SPOT										0.00	0	5,000,000,000
Total For NHM020										0.00	0	5,000,000,000
NHM02 On 26/11/2026 Spot Bond					0.00000	103.93559				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.39586				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.43116				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.66500	5.66500	5.66500	225.53229				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	215.71288				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.10500	4.10500	4.10500	163.83547				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.05500	5.05500	5.05500	114.63914				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			5.44500	5.44500	5.44500	115.29232				0.00	0	
Total NI38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.21000	4.21000	4.21000	163.50757				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	273.89664	3.45000	273.84338				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.01000	4.01000	4.01000	164.13286				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.19500	4.19500	4.19500	219.32564				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.34000	217.88920	4.34000	217.84163				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.46500	89.81358	5.46500	115.01914				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.72737				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	144.65981				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.84179				0.00	0	23,100,00
Total NN022 SPOT										0.00	0	23,100,00
Total For NN022										0.00	0	23,100,00
NN023 On 07/11/2025 Spot Bond					0.00000	100.97181				0.00	0	13,400,00
Total NN023 SPOT										0.00	0	13,400,00
Total For NN023										0.00	0	13,400,00
NN026 On 21/11/2025 Spot Bond					0.00000	102.72511				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.78647				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.07897				0.00	0	11,600,00
Total NN034 SPOT										0.00	0	11,600,00
Total For NN034										0.00	0	11,600,00
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	154.38028				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.70105				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.82713				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.74589				0.00	0	9,000,00
Total NN040 SPOT										0.00	0	9,000,00
Total For NN040										0.00	0	9,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.86311				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	189.30092				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	189.33313				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN05 On 12/03/2024 Spot Bond					0.00000	101.42902				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	98.05034				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	90.50040				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.22240				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.47628				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.14413				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	95.22418				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.33596				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.02145				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.30146				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.38823				0.00	0	
Total NN106 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.30146				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.43348				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	97.82944				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.27684				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.24196				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			9.89000	9.89000	9.89000	101.63104				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.39000	9.39000	9.39000	107.06329				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.41500	9.41500	9.41500	105.60604				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	106.75465				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	136.15000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	125.97000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	138.78000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	136.60000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	134.31548				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 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	
NNF025 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	
NNF042 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	
NNF046 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF080 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	
NNF081 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	
NNF084 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF09 On 30/05/2023 Spot Bond					0.00000	101.58649				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	126.68444				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.83412				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.94947				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.79541				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.84816				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.86945				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.57848				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.88066				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.99715				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.91202				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.43896				0.00	0	
Total NQ1C17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.64590				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/05/2023 Spot Bond			5.35000	211.21349	5.35000	211.16182				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.62000	109.28250	10.62000	109.25144				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	15.14154	100.00000	15.10784				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	99.85121				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.96721				0.00	0	90,000,00
Total NTC26 SPOT										0.00	0	90,000,00
Total For NTC26										0.00	0	90,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	101.48479				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.96810				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.22011				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	102.18790				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.44692				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.71552				0.00	0	1,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total NTC36 SPOT										0.00	0	1,200,000.00
Total For NTC36										0.00	0	1,200,000.00
NTC37 On 12/10/2027 Spot Bond					0.00000	100.62624				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.25604				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.78000	110.36712	7.78000	110.34385				0.00	0	1,530,000.00
Total OML07 SPOT										0.00	0	1,530,000.00
Total For OML07										0.00	0	1,530,000.00
OML10 On 14/09/2025 Spot Bond			8.18500	111.88058	8.18500	111.85579				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	101.85458				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.40947				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.49944				0.00	10,000,000,000	5,000,000.00
Total OML13 SPOT										0.00	10,000,000,000	5,000,000.00
Total For OML13										0.00	10,000,000,000	5,000,000.00
OML14 On 23/06/2027 Spot Bond					0.00000	101.61981				0.00	0	1,500,000.00
Total OML14 SPOT										0.00	0	1,500,000.00
Total For OML14										0.00	0	1,500,000.00
OML15 On 28/10/2027 Spot Bond					0.00000	100.21835				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.66938				0.00	1,187,400,000	593,700.00
Total PARS01 SPOT										0.00	1,187,400,000	593,700.00
Total For PARS01										0.00	1,187,400,000	593,700.00
PARS0 On 13/12/2027 Spot Bond					0.00000	101.69284				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	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
PEP01 On 10/03/2023 Spot Bond					0.00000	101.44751				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.29846				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.47778				0.00	1,000,000,000	1,050,000,000
Total PEP03 SPOT										0.00	1,000,000,000	1,050,000,000
Total For PEP03										0.00	1,000,000,000	1,050,000,000
PEP04 On 05/05/2026 Spot Bond					0.00000	100.85783				0.00	200,000,000	100,000,000
Total PEP04 SPOT										0.00	200,000,000	100,000,000
Total For PEP04										0.00	200,000,000	100,000,000
PMM56 On 28/02/2023 Spot Bond					0.00000	101.79808				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.74093				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.78350				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.24500	108.75323	8.11000	109.18968				505,214,413,370,500.00	2,972,130,310,900	2,532,989,970,300
Total R186 SPOT										15,214,413,370,500.00	972,130,310,900	532,989,970,300
Total For R186										15,214,413,370,500.00	972,130,310,900	532,989,970,300
R197 On 07/12/2023 Spot Bond			3.68500	329.30988	3.70000	329.20434				203,780,500,000,000.00	55,300,000,000	578,007,700,000
Total R197 SPOT										13,780,500,000,000.00	55,300,000,000	578,007,700,000
Total For R197										13,780,500,000,000.00	55,300,000,000	578,007,700,000
R202 On 07/12/2033 Spot Bond			4.66500	246.02969	4.66500	245.97379				21,371,794,822,500.00	4,581,306,500	123,757,554,600
Total R202 SPOT										1,371,794,822,500.00	4,581,306,500	123,757,554,600
Total For R202										1,371,794,822,500.00	4,581,306,500	123,757,554,600
R2023 On 28/02/2023 Spot Bond			7.50000	103.47104	7.50000	103.44986				232,500,000,000,000.00	31,000,000,000	158,895,467,900
Total R2023 SPOT										12,500,000,000,000.00	31,000,000,000	158,895,467,900
Total For R2023										12,500,000,000,000.00	31,000,000,000	158,895,467,900
R2030 On 31/01/2030 Spot Bond			9.68500	91.79136	9.57500	92.28838				678,903,874,095,000.00	2,238,399,987,000	2,094,752,982,200
Total R2030 SPOT										18,903,874,095,000.00	238,399,987,000	194,752,982,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2030									8,903,874,095,000.00	238,399,987,000	094,752,982,20
R2032 On 31/03/2032 Spot Bond			10.34500	90.77706	10.25000	91.26159			8,834,358,751,111,500.00	2,013,954,446,700	1,660,435,537,90
Total R2032 SPOT									34,358,751,111,500.00	013,954,446,700	660,435,537,90
Total For R2032									34,358,751,111,500.00	013,954,446,700	660,435,537,90
R2035 On 28/02/2035 Spot Bond			10.90500	90.52231	10.83000	90.94597			394,979,624,479,500.00	1,961,942,193,900	1,522,219,133,00
Total R2035 SPOT									14,979,624,479,500.00	961,942,193,900	522,219,133,00
Total For R2035									14,979,624,479,500.00	961,942,193,900	522,219,133,00
R2037 On 31/01/2037 Spot Bond			11.17500	81.50576	11.09500	81.96428			430,761,647,500,000.00	1,559,799,700,000	1,630,460,377,80
Total R2037 SPOT									10,761,647,500,000.00	559,799,700,000	630,460,377,80
Total For R2037									10,761,647,500,000.00	559,799,700,000	630,460,377,80
R2040 On 31/01/2040 Spot Bond			11.39500	82.40315	11.28000	83.11795			650,944,921,873,500.00	495,914,429,300	1,589,120,859,70
Total R2040 SPOT									10,944,921,873,500.00	495,914,429,300	589,120,859,70
Total For R2040									10,944,921,873,500.00	495,914,429,300	589,120,859,70
R2044 On 31/01/2044 Spot Bond			11.47000	78.78350	11.35500	79.50847			249,662,187,700,000.00	1,329,525,910,000	1,222,626,012,40
Total R2044 SPOT									19,662,187,700,000.00	329,525,910,000	222,626,012,40
Total For R2044									19,662,187,700,000.00	329,525,910,000	222,626,012,40
R2048 On 28/02/2048 Spot Bond			11.34500	82.47199	11.23500	83.19136			415,961,736,743,000.00	2,857,290,589,400	3,333,524,906,10
Total R2048 SPOT									15,961,736,743,000.00	857,290,589,400	333,524,906,10
Total For R2048									15,961,736,743,000.00	857,290,589,400	333,524,906,10
R209 On 31/03/2036 Spot Bond			10.96000	69.85380	10.89000	70.20163			507,495,536,000,000.00	1,323,676,600,000	801,975,489,30
Total R209 SPOT									17,495,536,000,000.00	323,676,600,000	301,975,489,30
Total For R209									17,495,536,000,000.00	323,676,600,000	301,975,489,30
R210 On 31/03/2028 Spot Bond			3.84000	223.05415	3.84000	223.00842			109,959,749,376,000.00	28,635,351,400	399,103,613,10
Total R210 SPOT									19,959,749,376,000.00	28,635,351,400	399,103,613,10
Total For R210									19,959,749,376,000.00	28,635,351,400	399,103,613,10
R213 On 28/02/2031 Spot Bond			10.11500	86.24124	10.01000	86.72568			578,538,951,387,000.00	1,639,005,333,800	1,440,721,389,70
Total R213 SPOT									8,538,951,387,000.00	639,005,333,800	440,721,389,70
Total For R213									8,538,951,387,000.00	639,005,333,800	440,721,389,70
R214 On 28/02/2041 Spot Bond			11.30500	66.23480	11.20000	66.78413			765,282,677,000,000.00	1,129,171,400,000	1,109,616,973,30
Total R214 SPOT									15,282,677,000,000.00	129,171,400,000	109,616,973,30
Total For R214									15,282,677,000,000.00	129,171,400,000	109,616,973,30
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.43582			0.00	6,000,000,000	6,654,500,00
Total RDFB14 SPOT									0.00	6,000,000,000	6,654,500,00
Total For RDFB14									0.00	6,000,000,000	6,654,500,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.83243			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.14525				0.00	0	725,000,00
Total RDFB17 SPOT										0.00	0	725,000,00
Total For RDFB17										0.00	0	725,000,00
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.27143				0.00	1,500,000,000	1,500,000,00
Total RDFB18 SPOT										0.00	1,500,000,000	1,500,000,00
Total For RDFB18										0.00	1,500,000,000	1,500,000,00
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.19358				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.57761				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	102.19372				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	102.13294				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.13489				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.18788				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.95806				0.00	300,000,000	150,000,00
Total RDFG02 SPOT										0.00	300,000,000	150,000,00
Total For RDFG02										0.00	300,000,000	150,000,00
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.22449				0.00	0	200,000,00
Total RDFG03 SPOT										0.00	0	200,000,00
Total For RDFG03										0.00	0	200,000,00
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.26425				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.46589				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.47915				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.12810				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.60630				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	102.17664				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.56396				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.91565				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.31089				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	102.15860				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.97298				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.80477				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.94758				0.00	0	
Total RED705 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.19065				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.72715				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.49027				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.24013				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.61597				0.00	0	200,000,00
Total RES59 SPOT										0.00	0	200,000,00
Total For RES59										0.00	0	200,000,00
RES60 On 06/12/2025 Spot Bond					0.00000	101.49431				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.32021				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.18601				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.18195				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.23751				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.22396				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.29846				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.28492				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.44732				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.43380				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	102.68316				0.00	0	42,500,000.00
Total RN2027 SPOT										0.00	0	42,500,000.00
Total For RN2027										0.00	0	42,500,000.00
RW23 On 10/12/2023 Spot Bond			9.40000	101.65558	9.40000	101.62993				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			10.82500	99.22605	10.82500	99.19731				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.31000	97.84811	11.31000	97.81855				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.59431				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.25500	98.83808	10.25500	98.81092				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBN02 On 02/08/2024 Spot Bond					0.00000	100.33851				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.62471				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.77000	105.92530	8.77000	105.90018				0.00	0	2,300,00
Total SBS20 SPOT										0.00	0	2,300,00
Total For SBS20										0.00	0	2,300,00
SBS21 On 15/05/2026 Spot Bond					0.00000	102.35167				0.00	2,000,000,000	1,000,000,00
Total SBS21 SPOT										0.00	2,000,000,000	1,000,000,00
Total For SBS21										0.00	2,000,000,000	1,000,000,00
SBS27 On 20/02/2024 Spot Bond			8.49500	106.33666	8.49500	106.31263				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.75000	100.15676	8.75000	100.13307				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.03000	104.22352	9.03000	104.19824				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.54000	106.26656	8.54000	106.24201				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.53500	101.25782	8.53500	101.23444				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.78000	99.94065	9.78000	99.91430				0.00	0	5,000,000,00
Total SBS39 SPOT										0.00	0	5,000,000,00
Total For SBS39										0.00	0	5,000,000,00
SBS42 On 12/11/2025 Spot Bond			8.64000	107.39835	8.64000	107.37326				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.13500	109.01234	9.13500	108.98544				0.00	0	
Total SBS43 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.66500	99.87416	7.66500	99.85321			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	99.85704			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.54000	8.54000	8.54000	101.34730			0.00	0	6,000,000,00
Total SBS51 SPOT									0.00	0	6,000,000,00
Total For SBS51									0.00	0	6,000,000,00
SBS52 On 29/01/2030 Spot Bond					0.00000	102.62385			0.00	0	6,300,000,00
Total SBS52 SPOT									0.00	0	6,300,000,00
Total For SBS52									0.00	0	6,300,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	102.14773			0.00	0	
Total SBS53 SPOT									0.00	0	
Total For SBS53									0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.25958			0.00	200,000,000	100,000,00
Total SBS57 SPOT									0.00	200,000,000	100,000,00
Total For SBS57									0.00	200,000,000	100,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.44752			0.00	0	
Total SBS58 SPOT									0.00	0	
Total For SBS58									0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.52046			0.00	0	
Total SBS62 SPOT									0.00	0	
Total For SBS62									0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.85001			0.00	0	
Total SBS63 SPOT									0.00	0	
Total For SBS63									0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.06140			0.00	0	200,000,00
Total SBS64 SPOT									0.00	0	200,000,00
Total For SBS64									0.00	0	200,000,00
SBS65 On 15/05/2024 Spot Bond					0.00000	100.20643			0.00	0	
Total SBS65 SPOT									0.00	0	
Total For SBS65									0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.18995			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.86504				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.66018				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.21285				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.27721				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.59550				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.35205				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.47535				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.85668				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.65134				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.58202				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.83530				0.00	0	1,100,000.00
Total SBS79 SPOT										0.00	0	1,100,000.00
Total For SBS79										0.00	0	1,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS80 On 03/02/2028 Spot Bond			9.30000	9.30000	9.30000	99.53579				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.60000	326.92481	4.60000	326.85115				0.00	0	70,000,00
Total SBSI11 SPOT										0.00	0	70,000,00
Total For SBSI11										0.00	0	70,000,00
SBSI14 On 07/12/2033 Spot Bond			5.56500	5.56500	5.56500	227.48280				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.60487				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS02 On 19/08/2026 Spot Bond					0.00000	98.99073				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.95124				0.00	0	95,600,00
Total SBT103 SPOT										0.00	0	95,600,00
Total For SBT103										0.00	0	95,600,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.36103				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		80,000,000,000,000.00		800,000,000	400,000,00	
Total SBT105 SPOT								80,000,000,000,000.00		800,000,000	400,000,00	
Total For SBT105								80,000,000,000,000.00		800,000,000	400,000,00	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.63513				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	102.98364				0.00	1,740,000,000	1,620,000,00
Total SBT107 SPOT										0.00	1,740,000,000	1,620,000,00
Total For SBT107										0.00	1,740,000,000	1,620,000,00
SBT108 On 13/07/2027 Spot Bond					0.00000	102.50861				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	101.41631				0.00	80,000,000	540,000,00
Total SBT109 SPOT										0.00	80,000,000	540,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For SBT109										0.00	80,000,000	540,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	99.88756				0.00	400,000,000	207,300,000
Total SBT201 SPOT										0.00	400,000,000	207,300,000
Total For SBT201										0.00	400,000,000	207,300,000
SBT202 On 03/12/2023 Spot Bond					0.00000	102.44387				0.00	0	90,000,000
Total SBT202 SPOT										0.00	0	90,000,000
Total For SBT202										0.00	0	90,000,000
SBT203 On 03/12/2023 Spot Bond			9.35500	102.71073	9.35500	102.68493				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.53112				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.29029				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.77031				0.00	0	16,300,000
Total SBT207 SPOT										0.00	0	16,300,000
Total For SBT207										0.00	0	16,300,000
SBT208 On 28/11/2025 Spot Bond					0.00000	104.25519				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.98200				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.56280				0.00	0	806,216,600
Total SLI5 SPOT										0.00	0	806,216,600
Total For SLI5										0.00	0	806,216,600
SLI6 On 16/08/2028 Spot Bond					0.00000	100.15035				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.06000	97.11128	9.06000	97.08790				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.08351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.82801				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	99.82987				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	99.82415				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.82057				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.82241				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	99.82613				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	99.82040				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.81684				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.81774				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	99.81865				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	99.81291				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT03 On 12/04/2023 Spot Bond			9.19500	104.25663	9.19500	104.23077				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.75085				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.30340				0.00	0	1,400,000,00
Total SNT06 SPOT										0.00	0	1,400,000,00
Total For SNT06										0.00	0	1,400,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	100.50541				0.00	800,000,000	400,000,00
Total SOL01 SPOT										0.00	800,000,000	400,000,00
Total For SOL01										0.00	800,000,000	400,000,00
SOL02 On 17/10/2027 Spot Bond					0.00000	101.04699				0.00	500,000,000	500,000,00
Total SOL02 SPOT										0.00	500,000,000	500,000,00
Total For SOL02										0.00	500,000,000	500,000,00
SPDA1: On 21/08/2024 Spot Bond					0.00000	102.26683				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.67388				0.00	800,000,000	400,000,00
Total SPDA14 SPOT										0.00	800,000,000	400,000,00
Total For SPDA14										0.00	800,000,000	400,000,00
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.69978				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.67604				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.70613				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.54504				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.91396				0.00	0	
Total SPG005 SPOT										0.00	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 SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.78654				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.03216				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	102.30689				0.00	300,000,000	890,000,000
Total SPG010 SPOT										0.00	300,000,000	890,000,000
Total For SPG010										0.00	300,000,000	890,000,000
SPG01 On 12/07/2025 Spot Bond					0.00000	100.61377				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.59718				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.12537				0.00	0	290,000,000
Total SSA07 SPOT										0.00	0	290,000,000
Total For SSA07										0.00	0	290,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	101.07663				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.85000	4.85000	4.85000	161.52680				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.08500	109.29905	8.08500	109.27525				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.50000	89.27252	9.50000	89.24964				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	100.57110				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.62660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040: On 13/10/2023 Spot Bond			8.90000	103.75048	8.90000	103.72566				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041: On 31/01/2038 Spot Bond			5.39500	116.00733	5.39500	115.97862				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043: On 09/02/2027 Spot Bond					0.00000	98.98868				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044: On 30/04/2027 Spot Bond					0.00000	100.23351				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046: On 05/04/2027 Spot Bond					0.00000	101.16315				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047: On 08/12/2023 Spot Bond			4.73000	4.73000	4.73000	326.51349				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050: On 31/01/2025 Spot Bond			4.25500	4.25500	4.25500	163.36729				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062: On 31/01/2038 Spot Bond			5.59500	5.59500	5.59500	113.26212				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063: On 31/03/2029 Spot Bond			5.00500	5.00500	5.00500	114.96083				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064: On 31/03/2028 Spot Bond			5.02000	5.02000	5.02000	211.03505				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065: On 28/05/2023 Spot Bond					0.00000	101.79156				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 28/05/2023 Spot Bond					0.00000	101.76996				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.37176				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.35084				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	113.52656				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.00747				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.26548				0.00	0	5,600,00
Total SSN077 SPOT										0.00	0	5,600,00
Total For SSN077										0.00	0	5,600,00
SSN07: On 13/07/2023 Spot Bond					0.00000	100.63581				0.00	0	5,600,00
Total SSN078 SPOT										0.00	0	5,600,00
Total For SSN078										0.00	0	5,600,00
SSN08: On 27/08/2024 Spot Bond					0.00000	101.81996				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.49977				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.04885				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.54000	5.54000	5.54000	227.97357				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.35426				0.00	0	
Total SSN089 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.68202				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	101.58600				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.24000	89.21933	10.24000	89.19472				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.37318				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.00000	211.28159	5.00000	211.23170				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.72000	224.52538	5.72000	224.46805				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	99.95373				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	95.95120				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2023 Spot Bond					0.00000	101.31195				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.51621				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.52457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	97.29217				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	97.68733				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	101.60046				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	101.38288				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	102.64417				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	109.22301				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.76930	111.40208	4.76930	111.37645				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.76528	45.81292	4.76528	111.60154				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	101.19579				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN17(On 16/02/2023 Spot Bond					0.00000	101.68356				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	101.33481				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN18 On 14/03/2023 Spot Bond					0.00000	101.23921				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN18 On 20/03/2023 Spot Bond					0.00000	101.11568				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SSN18 On 18/02/2024 Spot Bond					0.00000	100.47868				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18 On 28/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	102.06336				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	101.76499				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.78428				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	100.41559				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.60000	104.17104	8.60000	104.14695				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.76221				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.74897				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.68581				0.00	0	
Total T17A12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.78151				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.72978				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.44372				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.72978				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			6.73000	104.66339	6.73000	104.64457				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.24000	104.89029	7.24000	104.87002				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.62355				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.67332				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.74065				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.70269				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			8.81000	106.41143	8.81000	104.20090				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.75482				0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TC001 SPOT										0.00	0	100,000,00
Total For TC001										0.00	0	100,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	99.79993				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.91923				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.65978				0.00	400,000,000	200,000,00
Total TFS156 SPOT										0.00	400,000,000	200,000,00
Total For TFS156										0.00	400,000,000	200,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	99.96682				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.35682				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.90731				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.55302				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.40088				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.43070				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.82306				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.57060				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.44471				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.32907				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.64697				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.75826				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.18802				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.19305				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	101.73001				0.00	0	3,000,000,0€
Total TH16A2 SPOT										0.00	0	3,000,000,0€
Total For TH16A2										0.00	0	3,000,000,0€
TH16A3 On 21/08/2024 Spot Bond			8.01000	104.64263	8.01000	104.62030				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	101.74080				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	101.73432				0.00	1,400,000,000	700,000,0€
Total TH16A8 SPOT										0.00	1,400,000,000	700,000,0€
Total For TH16A8										0.00	1,400,000,000	700,000,0€
TH16A9 On 21/08/2024 Spot Bond			5.28000	103.38774	5.28000	103.37310				0.00	0	
Total TH16A9 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.78181				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	102.00082				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.86382				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.84871				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.95229				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.92424				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.31254				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.49582				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.38802				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.82684				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.79449				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.78370				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.90447				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.85487				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.84840				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.30108				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.22135				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.17178				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.61131				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.78380				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.55778				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.93479				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.85015				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18D On 21/08/2027 Spot Bond					0.00000	102.15043				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	102.04671				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.60916				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	101.59069				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.10000	104.83597	9.10000	104.81020				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	103.53325				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.52997				0.00	7,500,000,000	7,506,800,000
Total TL27 SPOT										0.00	7,500,000,000	7,506,800,000
Total For TL27										0.00	7,500,000,000	7,506,800,000
TL28 On 24/04/2025 Spot Bond			8.58000	104.10848	8.58000	104.08446				0.00	0	10,000,000
Total TL28 SPOT										0.00	0	10,000,000
Total For TL28										0.00	0	10,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	101.81547				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	102.11830				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	102.08736				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.37669				0.00	0	
Total TL32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.55000	103.67318	9.55000	103.64646				0.00	0	200,000,00
Total TN23 SPOT										0.00	0	200,000,00
Total For TN23										0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	62.40752	100.00000	62.26788				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.26000	100.27793	9.26000	104.99043				0.00	0	1,690,433,60
Total TN25 SPOT										0.00	0	1,690,433,60
Total For TN25										0.00	0	1,690,433,60
TN25/R On 19/08/2025 Spot Bond			100.00000	20.95090	100.00000	25.54102				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.63000	95.77629	10.63000	95.74890				0.00	0	24,108,152,30
Total TN27 SPOT										0.00	0	24,108,152,30
Total For TN27										0.00	0	24,108,152,30
TN27/R On 14/11/2027 Spot Bond			100.00000	12.73486	100.00000	12.70637				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.50500	98.98553	10.50500	98.95753				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.13500	100.30009	11.13500	100.27023				0.00	0	26,134,684,00
Total TN30 SPOT										0.00	0	26,134,684,00
Total For TN30										0.00	0	26,134,684,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.64268	8.00000	117.61733				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.03700	95.93229	12.03700	95.90133				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.38000	92.00859	12.38000	91.97823				0.00	0	11,546,020,80
Total TN40 SPOT										0.00	0	11,546,020,80
Total For TN40										0.00	0	11,546,020,80
TN40/R On 09/10/2040 Spot Bond			10.75000	103.60163	10.75000	103.57184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.02496				0.00	0	2,700,000.00
Total TNF25 SPOT										0.00	0	2,700,000.00
Total For TNF25										0.00	0	2,700,000.00
TNF27 On 07/02/2027 Spot Bond					0.00000	100.02670				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.92000	103.68581	5.92000	104.51031				0.00	0	20,000.00
Total TNI33 SPOT										0.00	0	20,000.00
Total For TNI33										0.00	0	20,000.00
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.34615				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.17393				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.18869				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.20902				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.13000	102.46481	7.13000	102.44509				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.62426				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			8.90000	103.34768	8.90000	103.32296				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.62426				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2024 Spot Bond			8.14000	103.32546	8.14000	103.30281				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.49540				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.05090				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.28487				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.24424				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.50808				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.50808				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261: On 07/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262: On 13/02/2023 Spot Bond					0.00000	99.90280				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263: On 10/03/2023 Spot Bond					0.00000	99.40445				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11: On 31/01/2025 Spot Bond					0.00000	100.60721				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11: On 31/01/2025 Spot Bond					0.00000	100.25185				0.00	0	
Total TU1B11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.70321				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	101.45997				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	101.54245				0.00	0	
Total TWC429 SPOT										0.00	0	
Total For TWC429										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	101.36508				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	100.15271				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.64417				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	99.89574				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.47396				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.56385				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	100.31029				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.43000	107.02803	10.43000	106.99798				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.88974				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.98534				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.92462				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	102.07575				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.33765				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.49096				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			9.95000	9.95000	9.95000	102.35151				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	102.11063				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	102.16643				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.41286				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.45936				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.68201				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE11 On 20/04/2023 Spot Bond					0.00000	100.56837				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	102.00912				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.86085				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.57271				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.75394				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.84503				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.72569				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.13651				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.12e+017	553,166,347,300	267,453,521,100
Total for SPOT :										2.12e+017	553,166,347,300	267,453,521,100
Total Futures										2.12e+017	553,166,350,721	267,454,802,240
Total Options										51 540 216.00	14,000	109,400
Grand Total:										2.12e+017	553,166,364,721	267,454,911,700