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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/04/2023

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/05/2023	Bond Future			12.17497	73.99847	12.06558	74.51233			0.00	0	
ES33	On	03/08/2023	Bond Future			12.31272	75.55817	12.19869	76.08318			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.45338	73.38767	12.33449	73.92408			0.00	0	
ES33	On	01/02/2024	Bond Future			12.59553	75.00925	12.47148	75.55751			0.00	0	
ES33	On	02/05/2024	Bond Future			12.74345	72.86295	12.61400	73.42322			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/05/2023	Bond Future			12.63345	70.80374	12.51902	71.42342			0.00	0	
ES42	On	03/08/2023	Bond Future			12.76434	72.29613	12.64544	72.92916			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			12.89749	69.58930	12.77385	70.23600			0.00	0	
ES42	On	01/02/2024	Bond Future			13.02550	71.12705	12.89705	71.78809			0.00	0	
ES42	On	02/05/2024	Bond Future			13.16298	68.43126	13.02935	69.10678			0.00	0	
Total ES42 Future												0.00	0	4,00
Total For ES42												0.00	0	4,00
I2025	On	04/05/2023	Bond Future			168.60232	168.60232	168.62874	168.62874			0.00	0	5,25

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/08/2023	Bond Future			170.41394	170.41394	170.44172	170.44172			0.00	0	5,10
I2025	On	02/11/2023	Bond Future			174.08230	174.08230	174.11076	174.11076			0.00	0	
I2025	On	01/02/2024	Bond Future			176.13861	176.13861	176.16779	176.16779			0.00	0	
I2025	On	02/05/2024	Bond Future			180.01998	180.01998	180.04962	180.04962			0.00	0	
Total I2025 Future												0.00	0	10,40
Total For I2025												0.00	0	10,40
I2029	On	04/05/2023	Bond Future			122.18457	122.18457	122.20873	122.20873			0.00	0	2,00
I2029	On	03/08/2023	Bond Future			124.75992	124.75992	124.78516	124.78516			0.00	0	1,80
I2029	On	02/11/2023	Bond Future			126.11851	126.11851	126.14428	126.14428			0.00	0	
I2029	On	01/02/2024	Bond Future			128.90479	128.90479	128.93123	128.93123			0.00	0	
I2029	On	02/05/2024	Bond Future			130.38278	130.38278	130.40968	130.40968			0.00	0	
Total I2029 Future												0.00	0	3,91
Total For I2029												0.00	0	3,91
I2033	On	04/05/2023	Bond Future			116.00543	116.00543	116.72878	116.72878			0.00	0	90
I2033	On	03/08/2023	Bond Future			118.45058	118.45058	119.18968	119.18968			0.00	0	6,90
I2033	On	02/11/2023	Bond Future			119.58246	119.58246	120.33754	120.33754			0.00	0	
I2033	On	01/02/2024	Bond Future			122.22437	122.22437	122.99615	122.99615			0.00	0	
I2033	On	02/05/2024	Bond Future			123.45988	123.45988	124.24850	124.24850			0.00	0	
Total I2033 Future												0.00	0	7,97
Total For I2033												0.00	0	7,97
I2038	On	04/05/2023	Bond Future			129.46899	129.46899	129.79342	129.79342			173,876,853.57	1,343	2,80
I2038	On	03/08/2023	Bond Future			130.23811	130.23811	130.56989	130.56989			0.00	0	2,10
I2038	On	02/11/2023	Bond Future			133.04156	133.04156	133.38062	133.38062			178,674,815.08	1,343	1,30
I2038	On	01/02/2024	Bond Future			133.96753	133.96753	134.31411	134.31411			0.00	0	
I2038	On	02/05/2024	Bond Future			136.91943	136.91943	137.27349	137.27349			0.00	0	
Total I2038 Future												352,551,668.65	2,686	6,41
Total For I2038												352,551,668.65	2,686	6,41
I2046	On	04/05/2023	Bond Future			113.38844	113.38844	114.49232	114.49232			479,746,489.64	4,231	12,30
I2046	On	03/08/2023	Bond Future			115.77825	115.77825	116.90622	116.90622			0.00	0	10,70
I2046	On	02/11/2023	Bond Future			116.18535	116.18535	117.33754	117.33754			491,580,215.85	4,231	4,20
I2046	On	01/02/2024	Bond Future			118.75231	118.75231	119.92995	119.92995			0.00	0	
I2046	On	02/05/2024	Bond Future			119.22782	119.22782	120.43127	120.43127			0.00	0	
Total I2046 Future												971,326,705.49	8,462	27,20
Total For I2046												971,326,705.49	8,462	27,20
I2050	On	04/05/2023	Bond Future			115.81700	115.81700	116.85248	116.85248			364,360,282.00	3,146	9,80
I2050	On	03/08/2023	Bond Future			116.07514	116.07514	117.13299	117.13299			0.00	0	9,60
I2050	On	02/11/2023	Bond Future			118.57374	118.57374	119.65452	119.65452			373,032,986.04	3,146	3,10
I2050	On	01/02/2024	Bond Future			118.95152	118.95152	120.05604	120.05604			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/05/2024	Bond Future			121.57238	121.57238	122.70120	122.70120			0.00	0	
Total I2050 Future												737,393,268.04	6,292	22,62
Total For I2050												737,393,268.04	6,292	22,62
R186	On	04/05/2023	Bond Future			8.71055	109.44249	8.57873	109.85908		5.06	1,488,198,979.02	13,598	41,26
R186	On	03/08/2023	Bond Future			8.73409	106.41480	8.59048	106.84059		4.84	7,236,206.40	68	66,18
R186	On	02/11/2023	Bond Future			8.74150	108.68041	8.58440	109.11534		4.40	1,467,511,576.23	13,503	15,68
R186	On	01/02/2024	Bond Future			8.72633	105.74799	8.55343	106.19248		4.13	0.00	0	
R186	On	02/05/2024	Bond Future			8.71091	108.05416	8.51925	108.50824		3.67	0.00	0	
Total R186 Future												2,962,946,761.65	27,169	123,10
R186	On	04/05/2023	Bond Future	8.82	Call			1,024.98000	1.02498	710,000	5.53	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			264.05000	0.26405	365,660	5.53	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,048.37000	1.04837	730,300	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			256.05000	0.25605	354,570	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,071.96000	1.07196	750,860	5.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			248.27000	0.24827	343,760	5.55	0.00	0	
R186	On	04/05/2023	Bond Future		Call			9,859.08000	9.85908	9,442,490	4.82	0.00	0	
R186	On	04/05/2023	Bond Future		Put			0.00000	0.00000	0,000	4.82	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			224.73000	0.22473	101,080	4.83	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			920.54000	0.92054	1,213,480	4.83	0.00	0	20
R186	On	03/08/2023	Bond Future	9.73	Put			232.93000	0.23293	288,820	5.40	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,578.10000	3.57810	3,207,440	5.41	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			229.51000	0.22951	284,640	5.41	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,603.15000	3.60315	3,231,720	5.42	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			226.02000	0.22602	280,380	5.42	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,552.97000	3.55297	3,183,070	5.40	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,896.54000	2.89654	2,580,840	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			690.00000	0.69000	809,230	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,917.09000	2.91709	2,600,430	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			683.53000	0.68353	801,800	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,418.81000	2.41881	2,127,830	4.72	0.00	0	1,70
R186	On	02/11/2023	Bond Future	9.15	Put			863.49000	0.86349	1,007,440	4.72	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,202.11000	5.20211	4,816,170	5.37	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			258.56000	0.25856	307,550	5.37	0.00	0	1,70
R186	On	02/11/2023	Bond Future	9.38	Call			2,876.05000	2.87605	2,561,310	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			696.54000	0.69654	816,730	4.83	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			790.74000	0.79074	915,740	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,239.56000	3.23956	2,919,280	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			784.95000	0.78495	909,160	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,201.12000	3.20112	2,882,440	4.64	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 Intere
R186	On	01/02/2024	Bond Future	9.50	Put		796.56000	0.79656	922,370	4.64	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		3,220.33000	3.22033	2,900,840	4.65	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call		1,002.40000	1.00240	834,060	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,245.33000	2.24533	2,531,070	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		1,012.99000	1.01299	843,500	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put		2,231.80000	2.23180	2,516,390	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call		992.30000	0.99230	825,090	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put		2,259.35000	2.25935	2,546,220	3.46	0.00	0	
Total R186 Option											0.00	0	3,83
Total For R186											2,962,946,761.65	27,169	126,93
R197	On	04/05/2023	Bond Future			335.83647	335.83647	335.89205	335.89205		0.00	0	30
R197	On	03/08/2023	Bond Future			333.82957	333.82957	333.88792	333.88792		0.00	0	
R197	On	02/11/2023	Bond Future			341.01568	341.01568	341.07542	341.07542		0.00	0	
Total R197 Future											0.00	0	30
Total For R197											0.00	0	30
R202	On	04/05/2023	Bond Future			253.46734	253.46734	253.49976	253.49976		0.00	0	4,48
R202	On	03/08/2023	Bond Future			253.98393	253.98393	254.01839	254.01839		0.00	0	5,42
R202	On	02/11/2023	Bond Future			259.45130	259.45130	259.48648	259.48648		0.00	0	
R202	On	01/02/2024	Bond Future			260.22786	260.22786	260.26399	260.26399		0.00	0	
R202	On	02/05/2024	Bond Future			265.96193	265.96193	265.99853	265.99853		0.00	0	
Total R202 Future											0.00	0	9,91
Total For R202											0.00	0	9,91
R2030	On	04/05/2023	Bond Future			10.07060	92.19498	9.95036	92.73791	8.62	460,974.90	5	32,54
R2030	On	03/08/2023	Bond Future			10.15757	90.10812	10.03091	90.66282	8.79	1,261,513.68	14	71,68
R2030	On	02/11/2023	Bond Future			10.23214	92.02664	10.09888	92.59318	8.46	0.00	0	
R2030	On	01/02/2024	Bond Future			10.30208	90.03336	10.16152	90.61236	8.26	0.00	0	
R2030	On	02/05/2024	Bond Future			10.38413	91.99662	10.23572	92.58817	7.64	0.00	0	
Total R2030 Future											1,722,488.58	19	104,22
R2030	On	04/05/2023	Bond Future	12.50	Put		0.02000	0.00002	0,010	12.93	0.00	0	47
R2030	On	04/05/2023	Bond Future	12.57	Call		10,952.00000	10.95200	10,409,060	12.93	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put		7.76000	0.00776	7,650	12.16	0.00	0	19
R2030	On	04/05/2023	Bond Future	11.62	Call		7,187.79000	7.18779	6,644,530	12.69	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put		1,543.97000	1.54397	1,944,360	8.38	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call		8,878.16000	8.87816	8,335,140	12.93	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		0.31000	0.00031	0,220	12.93	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call		10,681.95000	10.68195	10,139,010	12.93	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		142.68000	0.14268	179,530	10.56	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		2,761.72000	2.76172	2,254,140	10.58	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	12.57	Put			0.01000	0.00001	0,000	12.93	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Call			3,198.40000	3.19840	2,677,400	10.83	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			95.96000	0.09596	117,890	10.83	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			6,039.62000	6.03962	5,496,580	12.16	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			697.17000	0.69717	909,570	9.30	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call			2,300.88000	2.30088	1,814,860	10.31	0.00	0	47
R2030	On	04/05/2023	Bond Future	11.62	Put			2.66000	0.00266	2,330	12.69	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.52	Call			2,683.61000	2.68361	2,179,070	10.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			147.38000	0.14738	185,770	10.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			2,722.63000	2.72263	2,216,550	10.56	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			261.95000	0.26195	119,410	8.38	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			203.35000	0.20335	260,260	10.31	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			138.08000	0.13808	173,430	10.58	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			431.11000	0.43111	226,140	8.70	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			1,207.43000	1.20743	1,545,390	8.70	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			921.81000	0.92181	591,280	9.30	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	9.03	Call			0.35000	0.00035	0,020	6.21	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			4,295.36000	4.29536	4,837,960	6.21	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			161.18000	0.16118	63,810	8.12	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put			1,859.58000	1.85958	2,305,140	8.12	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			10,455.97000	10.45597	9,908,600	10.66	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			34.52000	0.03452	41,850	10.66	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	10.40	Call			2,715.98000	2.71598	2,345,400	9.11	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	10.40	Put			1,111.45000	1.11145	1,295,570	9.11	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			3,471.82000	3.47182	3,056,960	9.34	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.35	Put			302.22000	0.30222	359,880	10.02	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			5,911.11000	5.91111	5,413,280	10.03	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Put			800.77000	0.80077	940,610	9.34	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			5,838.70000	5.83870	5,342,440	10.01	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			306.58000	0.30658	365,020	10.01	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			297.83000	0.29783	354,700	10.03	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call			11,558.70000	11.55870	11,007,820	10.66	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			17.37000	0.01737	21,190	10.66	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.35	Call			5,874.93000	5.87493	5,377,890	10.02	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			1,255.74000	1.25574	1,419,620	9.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			4,257.71000	4.25771	3,853,790	9.12	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			1,244.32000	1.24432	1,406,940	9.12	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			1,321.50000	1.32150	1,115,290	8.22	0.00	0	88
R2030	On	02/11/2023	Bond Future	9.57	Put			3,614.46000	3.61446	3,974,790	8.22	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			2,278.56000	2.27856	1,986,560	8.51	0.00	0	88

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/11/2023	Bond Future	11.57	Call		6,642.21000	6.64221	6,163,870	9.78	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put		627.13000	0.62713	715,330	9.78	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.80	Call		4,198.54000	4.19854	3,797,140	9.10	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,267.01000	1.26701	1,432,150	9.10	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		4,228.21000	4.22821	3,825,550	9.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		2,401.93000	2.40193	2,676,470	8.51	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call		2,510.96000	2.51096	2,222,090	8.31	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put		2,890.46000	2.89046	3,180,590	8.31	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		5,787.81000	5.78781	5,349,300	9.30	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,189.79000	1.18979	1,330,280	9.30	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.35	Call		5,908.56000	5.90856	5,466,480	9.33	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,155.73000	1.15573	1,292,650	9.33	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,569.05000	1.56905	1,354,570	8.01	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		4,057.25000	4.05725	4,421,770	8.01	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		2,219.86000	2.21986	1,951,660	8.22	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	9.93	Put		3,183.73000	3.18373	3,494,530	8.22	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		651.53000	0.65153	733,530	9.87	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		5,938.71000	5.93871	5,495,740	9.34	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,147.24000	1.14724	1,283,270	9.34	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		5,968.91000	5.96891	5,525,060	9.35	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,138.81000	1.13881	1,273,960	9.35	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		8,243.14000	8.24314	7,746,140	9.87	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		2,040.52000	2.04052	1,792,350	7.37	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		3,764.46000	3.76446	4,107,840	7.37	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		2,058.36000	2.05836	1,808,790	7.38	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		3,741.34000	3.74134	4,083,320	7.38	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		2,076.65000	2.07665	1,825,690	7.39	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		3,718.69000	3.71869	4,059,280	7.39	0.00	0	
Total R2030 Option											0.00	0	14,80
Total For R2030											1,722,488.58	19	119,00
R2032	On	04/05/2023	Bond Future			10.76698	86.68305	10.65208	87.27099	10.26	6,586,178,139.00	75,980	72,00
R2032	On	03/08/2023	Bond Future			10.86384	88.48868	10.74383	89.08929	10.71	1,008,505,485.96	11,397	88,40
R2032	On	02/11/2023	Bond Future			10.95911	86.21094	10.83373	86.82436	11.01	5,636,902,311.90	65,385	64,60
R2032	On	01/02/2024	Bond Future			11.04959	88.09638	10.91853	88.72327	10.35	0.00	0	
R2032	On	02/05/2024	Bond Future			11.14772	85.85617	11.01058	86.49668	10.14	0.00	0	
Total R2032 Future											13,231,585,936.86	152,762	225,12
R2032	On	04/05/2023	Bond Future	9.80	Call		0.76000	0.00076	0,060	7.38	0.00	0	50
R2032	On	04/05/2023	Bond Future	13.43	Call		12,844.82000	12.84482	12,256,880	15.62	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		0.00000	0.00000	0,000	15.62	0.00	0	40

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.89	Call			1,661.17000	1.66117	1,204,850	11.53	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Call			2,331.29000	2.33129	1,816,420	12.04	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put			267.63000	0.26763	340,700	12.04	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.69	Call			987.29000	0.98729	633,040	10.89	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Put			3,298.18000	3.29818	3,869,260	8.45	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			3,685.43000	3.68543	3,117,020	12.91	0.00	0	4:
R2032	On	04/05/2023	Bond Future	11.37	Put			96.82000	0.09682	116,350	12.91	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,624.17000	1.62417	1,172,100	11.50	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			463.03000	0.46303	598,900	11.50	0.00	0	
R2032	On	04/05/2023	Bond Future	10.30	Call			185.67000	0.18567	75,290	9.52	0.00	0	5:
R2032	On	04/05/2023	Bond Future	10.89	Put			449.56000	0.44956	581,180	11.53	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Call			2,087.33000	2.08733	1,590,290	11.87	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Put			323.11000	0.32311	414,010	11.87	0.00	0	13,0:
R2032	On	04/05/2023	Bond Future	10.53	Put			1,199.67000	1.19967	1,534,810	10.36	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			789.43000	0.78943	478,240	10.66	0.00	0	4:
R2032	On	04/05/2023	Bond Future	10.62	Put			954.53000	0.95453	1,231,280	10.66	0.00	0	
R2032	On	04/05/2023	Bond Future	10.69	Put			792.67000	0.79267	1,026,360	10.89	0.00	0	5:
R2032	On	04/05/2023	Bond Future	10.87	Call			1,587.48000	1.58748	1,139,750	11.47	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			476.85000	0.47685	617,060	11.47	0.00	0	
R2032	On	04/05/2023	Bond Future	9.80	Put			4,530.28000	4.53028	5,117,520	7.38	0.00	0	
R2032	On	04/05/2023	Bond Future	9.85	Call			1.86000	0.00186	0,180	7.62	0.00	0	6,5:
R2032	On	04/05/2023	Bond Future	9.85	Put			4,257.12000	4.25712	4,843,380	7.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Call			21.36000	0.02136	4,500	8.45	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.30	Put			2,020.58000	2.02058	2,498,140	9.52	0.00	0	
R2032	On	04/05/2023	Bond Future	10.53	Call			569.16000	0.56916	316,360	10.36	0.00	0	7:
R2032	On	03/08/2023	Bond Future	11.75	Put			616.28000	0.61628	713,970	11.89	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			5,524.45000	5.52445	5,020,370	11.90	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			608.37000	0.60837	704,900	11.90	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call			296.53000	0.29653	217,400	10.02	0.00	0	1,5:
R2032	On	03/08/2023	Bond Future	11.90	Call			6,071.23000	6.07123	5,551,990	12.07	0.00	0	5,0:
R2032	On	03/08/2023	Bond Future	11.90	Put			507.09000	0.50709	588,460	12.07	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			1,103.70000	1.10370	889,410	10.28	0.00	0	1,5:
R2032	On	03/08/2023	Bond Future	9.60	Put			6,307.18000	6.30718	6,828,660	10.02	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			3,373.45000	3.37345	3,759,770	10.28	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			5,485.81000	5.48581	4,982,890	11.89	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			5,563.16000	5.56316	5,057,920	11.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			600.56000	0.60056	695,930	11.91	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			2,088.69000	2.08869	2,311,990	11.50	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			2,071.35000	2.07135	2,293,140	11.51	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			4,021.42000	4.02142	3,628,290	11.52	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2032	On	02/11/2023	Bond Future	11.24	Put		2,054.38000	2.05438	2,274,670	11.52	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call		6,218.61000	6.21861	5,741,650	12.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put		1,179.99000	1.17999	1,316,450	12.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,960.28000	3.96028	3,570,160	11.50	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,990.68000	3.99068	3,599,050	11.51	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		3,695.43000	3.69543	4,013,330	10.36	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		6,035.32000	6.03532	5,586,080	11.37	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		8,737.01000	8.73701	8,219,120	12.14	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,796.58000	1.79658	1,974,230	11.37	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,043.58000	1.04358	1,152,580	12.14	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Call		1,443.43000	1.44343	1,249,060	9.87	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		5,957.92000	5.95792	6,390,440	9.87	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call		2,929.12000	2.92912	2,620,130	10.36	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.84	Call		6,067.80000	6.06780	5,617,500	11.38	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		1,784.09000	1.78409	1,960,680	11.38	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		6,100.60000	6.10060	5,649,250	11.39	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		1,771.95000	1.77195	1,947,490	11.39	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		4,723.41000	4.72341	5,090,340	9.81	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,547.06000	2.54706	2,272,040	9.82	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		4,695.95000	4.69595	5,061,440	9.82	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,505.12000	2.50512	2,232,990	9.81	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		4,751.00000	4.75100	5,119,380	9.81	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,526.05000	2.52605	2,252,470	9.81	0.00	0	
Total R2032 Option											0.00	0	35,95
Total For R2032											13,231,585,936.86	152,762	261,11
R2035	On	04/05/2023	Bond Future			11.36345	85.69741	11.25376	86.32325	12.06	8,473,588,505.98	98,878	37,12
R2035	On	03/08/2023	Bond Future			11.46871	87.48252	11.35458	88.12181	12.64	0.00	0	43,14
R2035	On	02/11/2023	Bond Future			11.57620	84.83701	11.45747	85.48998	12.82	8,456,553,156.80	99,680	99,68
R2035	On	01/02/2024	Bond Future			11.68354	86.69242	11.55990	87.35967	12.37	0.00	0	
R2035	On	02/05/2024	Bond Future			11.78869	84.07177	11.66005	84.75352	12.39	0.00	0	
Total R2035 Future											16,930,141,662.78	198,558	179,95
R2035	On	04/05/2023	Bond Future	9.85	Call		0.06000	0.00006	0,000	10.95	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		8,621.33000	8.62133	9,247,110	10.95	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put		4,207.35000	4.20735	4,810,120	11.10	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		10,097.17000	10.09717	9,471,280	15.08	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		0.15000	0.00015	0,100	15.08	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.80	Call		3,200.58000	3.20058	2,613,360	12.95	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		147.93000	0.14793	186,550	12.95	0.00	0	1,02
R2035	On	04/05/2023	Bond Future	11.87	Call		3,543.72000	3.54372	2,945,250	13.07	0.00	0	

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	11.87	Put			111.23000	0.11123	138,600	13.07	0.00	0	7
R2035	On	04/05/2023	Bond Future	12.46	Call			6,543.22000	6.54322	5,917,580	14.00	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			7.33000	0.00733	7,530	14.00	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.20	Call			821.05000	0.82105	498,640	11.98	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			1,130.18000	1.13018	1,433,610	11.98	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			848.09000	0.84809	519,110	12.00	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			1,099.60000	1.09960	1,396,460	12.00	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			875.66000	0.87566	540,130	12.01	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			1,069.60000	1.06960	1,359,910	12.01	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			44.35000	0.04435	12,840	11.16	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put			3,914.20000	3.91420	4,508,530	11.16	0.00	0	
R2035	On	04/05/2023	Bond Future	11.05	Call			477.91000	0.47791	254,000	11.76	0.00	0	7
R2035	On	04/05/2023	Bond Future	10.42	Call			11.62000	0.01162	2,390	10.96	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put			4,990.48000	4.99048	5,607,090	10.96	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Call			31.38000	0.03138	8,310	11.10	0.00	0	7
R2035	On	04/05/2023	Bond Future	11.05	Put			1,658.06000	1.65806	2,059,990	11.76	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Call			742.97000	0.74297	440,400	11.94	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put			1,225.30000	1.22530	1,548,570	11.94	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			1,229.76000	1.22976	1,390,200	13.72	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			4,742.40000	4.74240	4,261,900	13.74	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			1,215.66000	1.21566	1,374,450	13.74	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			4,664.48000	4.66448	4,187,290	13.71	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			1,243.85000	1.24385	1,405,950	13.71	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			4,703.47000	4.70347	4,224,620	13.72	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Put			6,095.50000	6.09550	6,554,760	11.94	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			2,316.45000	2.31645	2,027,910	12.38	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.42	Call			3,128.33000	3.12833	2,782,870	12.72	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Put			4,212.11000	4.21211	4,576,540	12.38	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			3,335.90000	3.33590	3,643,410	12.72	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call			3,157.57000	3.15757	2,810,280	12.74	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			3,309.67000	3.30967	3,615,350	12.74	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			1,279.52000	1.27952	1,085,810	11.94	0.00	0	40
R2035	On	02/11/2023	Bond Future	12.85	Call			8,266.75000	8.26675	7,726,070	14.58	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			1,038.91000	1.03891	1,151,200	14.58	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.41	Call			3,099.22000	3.09922	2,755,610	12.71	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put			3,362.30000	3.36230	3,671,660	12.71	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call			1,674.44000	1.67444	1,464,650	11.67	0.00	0	40
R2035	On	01/02/2024	Bond Future	10.62	Put			7,000.60000	7.00060	7,458,060	11.67	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Call			2,707.86000	2.70786	2,418,360	12.02	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.18	Put			2,588.68000	2.58868	2,810,910	13.11	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	01/02/2024	Bond Future	12.19	Call		5.895.43000	5.89543	5,449,180	13.12	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put		5,143.72000	5.14372	5,521,470	12.02	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		2,571.65000	2.57165	2,792,650	13.12	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		5,930.04000	5.93004	5,482,560	13.13	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		2,555.03000	2.55503	2,774,800	13.13	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call		10,592.84000	10.59284	10,029,870	14.55	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put		1,115.91000	1.11591	1,220,190	14.55	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.18	Call		5,861.17000	5.86117	5,416,150	13.11	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		3,110.66000	3.11066	2,810,390	12.13	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		5,669.52000	5.66952	6,051,000	12.13	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		3,134.65000	3.13465	2,832,930	12.14	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		5,637.94000	5.63794	6,017,970	12.14	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		3,158.39000	3.15839	2,855,240	12.15	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		5,606.17000	5.60617	5,984,770	12.15	0.00	0	
Total R2035 Option											0.00	0	8,38
Total For R2035											16,930,141,662.78	198,558	188,38
R2037	On	04/05/2023	Bond Future			11.66559	80.85655	11.55603	81.48181	13.01	33,555,468.25	415	38,28
R2037	On	03/08/2023	Bond Future			11.78104	78.28303	11.66711	78.92180	14.37	191,636,857.44	2,448	112,78
R2037	On	02/11/2023	Bond Future			11.88635	79.94983	11.76814	80.60221	13.87	0.00	0	
R2037	On	01/02/2024	Bond Future			11.99088	77.44217	11.86808	78.10882	14.20	0.00	0	
R2037	On	02/05/2024	Bond Future			12.10320	79.13052	11.97565	79.81166	13.74	0.00	0	
Total R2037 Future											225,192,325.69	2,863	150,96
R2037	On	04/05/2023	Bond Future	11.31	Call		421.20000	0.42120	218,270	12.69	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put		506.97000	0.50697	648,110	13.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		1,894.16000	1.89416	2,322,540	12.67	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		2,453.52000	2.45352	1,907,710	13.77	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		293.76000	0.29376	373,210	13.77	0.00	0	70
R2037	On	04/05/2023	Bond Future	13.73	Call		11,155.10000	11.15510	10,529,820	16.40	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		0.04000	0.00004	0,020	16.40	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		3,213.57000	3.21357	3,770,780	12.26	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		404.20000	0.40420	207,320	12.67	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		1,852.20000	1.85220	2,274,530	12.69	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		438.68000	0.43868	229,640	12.71	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		1,810.78000	1.81078	2,227,000	12.71	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		1,777.44000	1.77744	1,293,320	13.49	0.00	0	40
R2037	On	04/05/2023	Bond Future	10.95	Call		66.65000	0.06665	21,660	12.15	0.00	0	70
R2037	On	04/05/2023	Bond Future	10.95	Put		3,660.62000	3.66062	4,240,890	12.15	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		107.51000	0.10751	39,460	12.26	0.00	0	40
R2037	On	03/08/2023	Bond Future	12.12	Call		4,063.90000	4.06390	3,617,460	15.40	0.00	0	

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	03/08/2023	Bond Future	12.12	Put		1,569.12000	1.56912	1,761,450	15.40	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		4,100.48000	4.10048	3,652,200	15.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,551.93000	1.55193	1,742,420	15.42	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		223.66000	0.22366	162,720	13.04	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		8,520.21000	8.52021	9,098,040	13.04	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		4,137.32000	4.13732	3,687,220	15.43	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		1,535.06000	1.53506	1,723,730	15.43	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		955.88000	0.95588	768,160	13.62	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		4,854.02000	4.85402	5,305,070	13.62	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		2,758.02000	2.75802	2,440,280	13.64	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		3,869.58000	3.86958	4,204,220	13.64	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		2,703.76000	2.70376	2,389,770	13.61	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		3,928.80000	3.92880	4,267,190	13.61	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		2,730.83000	2.73083	2,414,960	13.63	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		3,899.10000	3.89910	4,235,610	13.63	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		5,411.39000	5.41139	4,986,620	14.90	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		2,998.54000	2.99854	3,240,420	14.90	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		5,444.47000	5.44447	5,018,410	14.91	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		2,979.47000	2.97947	3,220,060	14.91	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		5,378.38000	5.37838	4,954,900	14.89	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,017.73000	3.01773	3,260,900	14.89	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,078.76000	6.07876	6,466,670	13.26	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		3,086.57000	3.08657	2,791,950	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,044.47000	6.04447	6,430,990	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		3,109.45000	3.10945	2,813,420	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,010.65000	6.01065	6,395,760	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		3,064.11000	3.06411	2,770,880	13.26	0.00	0	
Total R2037 Option											0.00	0	6,20
Total For R2037											225,192,325.69	2,863	157,17
R2040	On	04/05/2023	Bond Future			11.90101	81.55213	11.79147	82.21311	13.88	0.00	0	33,36
R2040	On	03/08/2023	Bond Future			12.01891	78.74265	11.90507	79.41779	15.38	35,276,707.20	448	111,26
R2040	On	02/11/2023	Bond Future			12.12669	80.41926	12.00864	81.10880	14.86	0.00	0	?
R2040	On	01/02/2024	Bond Future			12.23400	77.67150	12.11144	78.37617	15.28	0.00	0	.
R2040	On	02/05/2024	Bond Future			12.34841	79.36476	12.22120	80.08474	14.93	0.00	0	
Total R2040 Future											35,276,707.20	448	144,66
R2040	On	04/05/2023	Bond Future	10.17	Call		0.01000	0.00001	0,000	12.66	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		10,879.70000	10.87970	11,540,670	12.66	0.00	0	48
R2040	On	04/05/2023	Bond Future	13.45	Put		1.31000	0.00131	1,080	16.97	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		278.60000	0.27860	128,980	13.32	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/05/2023	Bond Future	12.05	Put		493.38000	0.49338	626,460	14.43	0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Call		26.51000	0.02651	6,780	12.74	0.00	0	68
R2040	On	04/05/2023	Bond Future	10.92	Put		5,591.46000	5.59146	6,243,440	12.60	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		5,695.55000	5.69555	5,037,870	15.79	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		29.86000	0.02986	33,160	15.79	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		9,151.04000	9.15104	8,489,830	16.97	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		265.88000	0.26588	121,660	13.30	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		2,572.97000	2.57297	3,089,730	13.30	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		2,522.23000	2.52223	3,033,590	13.32	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		348.72000	0.34872	170,730	13.40	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		2,276.17000	2.27617	2,759,160	13.40	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call		2,039.66000	2.03966	1,511,760	14.43	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		2.09000	0.00209	0,280	12.39	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		6,879.02000	6.87902	7,538,190	12.39	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		11.34000	0.01134	2,340	12.60	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.03	Put		4,869.45000	4.86945	5,510,700	12.74	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		253.65000	0.25365	114,700	13.28	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		2,624.29000	2.62429	3,146,320	13.28	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		1,951.79000	1.95179	2,180,690	16.23	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		3,781.66000	3.78166	3,339,590	16.20	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		1,993.38000	1.99338	2,226,450	16.20	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		3,818.33000	3.81833	3,374,160	16.22	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		1,972.49000	1.97249	2,203,460	16.22	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		3,855.13000	3.85513	3,408,890	16.23	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		2,403.11000	2.40311	2,106,750	14.32	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		4,864.87000	4.86487	5,258,050	14.32	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		2,351.97000	2.35197	2,059,620	14.29	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		4,937.27000	4.93727	5,334,460	14.29	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		2,377.35000	2.37735	2,083,000	14.31	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		4,900.84000	4.90084	5,296,030	14.31	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		3,742.28000	3.74228	4,028,250	15.72	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		5,081.35000	5.08135	4,661,200	15.74	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		3,718.83000	3.71883	4,003,350	15.74	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		5,015.32000	5.01532	4,598,060	15.71	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		3,765.60000	3.76560	4,053,010	15.71	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		5,048.43000	5.04843	4,629,730	15.72	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		3,279.16000	3.27916	2,972,660	14.56	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put		6,888.30000	6.88830	7,301,780	14.56	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		3,303.84000	3.30384	2,995,870	14.57	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		6,851.87000	6.85187	7,263,880	14.57	0.00	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
R2040	On	02/05/2024	Bond Future	11.60	Call		3,254.58000	3.25458	2,949,550	14.55	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		6,924.91000	6.92491	7,339,860	14.55	0.00	0	
Total R2040 Option											0.00	0	3,95
Total For R2040											35,276,707.20	448	148,67
R2044	On	04/05/2023	Bond Future			11.99027	77.73086	11.87567	78.42575	14.84	0.00	0	56,80
R2044	On	03/08/2023	Bond Future			12.10491	74.96698	11.98588	75.67678	16.48	13,943,858.28	186	37,00
R2044	On	02/11/2023	Bond Future			12.20959	76.56321	12.08624	77.28817	15.94	0.00	0	
R2044	On	01/02/2024	Bond Future			12.31374	73.85628	12.18578	74.59712	16.29	0.00	0	
R2044	On	02/05/2024	Bond Future			12.42428	75.46636	12.29157	76.22329	15.46	0.00	0	
Total R2044 Future											13,943,858.28	186	93,80
R2044	On	04/05/2023	Bond Future	11.41	Call		180.11000	0.18011	73,100	14.20	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		748.35000	0.74835	434,470	14.84	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		1,522.77000	1.52277	1,903,780	14.84	0.00	0	4,40
R2044	On	04/05/2023	Bond Future	12.00	Call		1,534.09000	1.53409	1,054,970	15.33	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		780.69000	0.78069	996,460	15.33	0.00	0	4,40
R2044	On	04/05/2023	Bond Future	12.25	Call		2,588.74000	2.58874	1,991,460	15.84	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		3,116.96000	3.11696	3,704,840	14.20	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		189.53000	0.18953	77,930	14.22	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		3,061.34000	3.06134	3,644,630	14.22	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		199.28000	0.19928	83,000	14.24	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		357.82000	0.35782	455,430	15.84	0.00	0	1,70
R2044	On	04/05/2023	Bond Future	11.43	Put		3,006.14000	3.00614	3,584,750	14.24	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Call		2,783.89000	2.78389	2,390,330	16.48	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put		2,699.10000	2.69910	3,015,340	16.48	0.00	0	4,70
R2044	On	03/08/2023	Bond Future	12.15	Call		3,286.85000	3.28685	2,856,190	16.76	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		2,311.09000	2.31109	2,590,230	16.76	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		3,321.64000	3.32164	2,888,590	16.78	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		2,287.11000	2.28711	2,563,860	16.78	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		3,356.58000	3.35658	2,921,160	16.80	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		2,263.36000	2.26336	2,537,740	16.80	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call		2,034.01000	2.03401	1,706,920	16.03	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put		3,474.33000	3.47433	3,857,040	16.03	0.00	0	3,00
R2044	On	02/11/2023	Bond Future	11.56	Put		5,427.10000	5.42710	5,862,980	15.31	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		2,222.03000	2.22203	1,930,870	15.33	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,388.03000	5.38803	5,821,830	15.33	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		2,173.09000	2.17309	1,886,100	15.30	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,466.18000	5.46618	5,904,150	15.30	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		2,197.60000	2.19760	1,908,520	15.31	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		4,704.46000	4.70446	4,284,760	16.68	0.00	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	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,157.76000	4.15776	4,478,900	16.68	0.00	0		
R2044	On	01/02/2024	Bond Future	12.29	Call		4,736.72000	4.73672	4,315,450	16.69	0.00	0		
R2044	On	01/02/2024	Bond Future	12.29	Put		4,132.39000	4.13239	4,451,960	16.69	0.00	0		
R2044	On	01/02/2024	Bond Future	12.27	Call		4,672.28000	4.67228	4,254,140	16.66	0.00	0		
R2044	On	01/02/2024	Bond Future	12.27	Put		4,183.29000	4.18329	4,505,990	16.66	0.00	0		
R2044	On	02/05/2024	Bond Future	11.65	Put		6,924.09000	6.92409	7,368,610	14.88	0.00	0		
R2044	On	02/05/2024	Bond Future	11.66	Call		3,098.26000	3.09826	2,784,270	14.89	0.00	0		
R2044	On	02/05/2024	Bond Future	11.66	Put		6,885.31000	6.88531	7,328,250	14.89	0.00	0		
R2044	On	02/05/2024	Bond Future	11.67	Call		3,121.80000	3.12180	2,806,240	14.90	0.00	0		
R2044	On	02/05/2024	Bond Future	11.67	Put		6,846.41000	6.84641	7,287,780	14.90	0.00	0		
R2044	On	02/05/2024	Bond Future	11.65	Call		3,074.52000	3.07452	2,762,110	14.88	0.00	0		
Total R2044 Option											0.00	0	18,47	
Total For R2044											13,943,858.28	186	112,35	
R2048	On	04/05/2023	Bond Future			11.93275	76.46615	11.83316	77.08339	15.55	965,843,940.65	12,631	68,26	
R2048	On	03/08/2023	Bond Future			12.03606	78.05897	11.93275	78.68944	16.34	0.00	0	171,85	
R2048	On	02/11/2023	Bond Future			12.14059	75.27635	12.03347	75.92028	16.71	950,815,576.85	12,631	11,06	
R2048	On	01/02/2024	Bond Future			12.24493	76.92268	12.13377	77.58073	16.13	0.00	0		
R2048	On	02/05/2024	Bond Future			12.34634	74.15242	12.23113	74.82474	16.17	0.00	0	13,00	
Total R2048 Future											1,916,659,517.50	25,262	264,15	
R2048	On	04/05/2023	Bond Future	10.40	Call			0.07000	0.00007	0,010	14.09	0.00	0	1,50
R2048	On	04/05/2023	Bond Future	10.40	Put			9,972.06000	9.97206	10,589,240	14.09	0.00	0	
R2048	On	04/05/2023	Bond Future	11.10	Call			37.66000	0.03766	11,420	14.39	0.00	0	1,50
R2048	On	04/05/2023	Bond Future	11.10	Put			4,871.01000	4.87101	5,462,010	14.39	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call			152.43000	0.15243	64,550	14.75	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put			3,412.58000	3.41258	3,941,940	14.75	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call			160.76000	0.16076	68,950	14.77	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put			3,353.73000	3.35373	3,879,160	14.77	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call			169.47000	0.16947	73,600	14.79	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put			3,295.35000	3.29535	3,816,720	14.79	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call			3,456.73000	3.45673	3,066,250	16.99	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put			2,440.73000	2.44073	2,680,720	16.99	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call			3,492.24000	3.49224	3,099,710	17.01	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put			2,416.27000	2.41627	2,654,210	17.01	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call			3,421.36000	3.42136	3,032,940	16.97	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put			2,465.42000	2.46542	2,707,470	16.97	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call			2,189.02000	2.18902	1,931,860	15.95	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put			5,679.50000	5.67950	6,066,270	15.95	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call			2,213.15000	2.21315	1,954,150	15.96	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put			5,638.03000	5.63803	6,022,960	15.96	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2048	On	02/11/2023	Bond Future	11.47	Call		2,165.25000	2.16525	1,909,930	15.94	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,721.42000	5.72142	6,110,030	15.94	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		4,539.33000	4.53933	4,174,860	16.32	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,502.17000	4.50217	4,795,750	16.32	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		4,571.11000	4.57111	4,205,230	16.33	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,474.38000	4.47438	4,766,550	16.33	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		4,603.25000	4.60325	4,235,960	16.35	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,447.03000	4.44703	4,737,790	16.35	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		2,867.43000	2.86743	2,602,610	15.44	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,597.42000	7.59742	8,004,920	15.44	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		2,890.56000	2.89056	2,624,320	15.45	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,554.99000	7.55499	7,961,070	15.45	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		2,844.41000	2.84441	2,581,000	15.44	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		7,640.06000	7.64006	8,048,970	15.44	0.00	0	
Total R2048 Option											0.00	0	3,00
Total For R2048											1,916,659,517.50	25,262	267,18
R209	On	04/05/2023	Bond Future			11.41646	66.21064	11.30677	66.75895	13.65	6,621,064.00	100	19,54
R209	On	03/08/2023	Bond Future			11.51273	67.58981	11.39908	68.14991	14.34	0.00	0	8,70
R209	On	02/11/2023	Bond Future			11.60746	65.87601	11.48974	66.44804	14.50	0.00	0	
R209	On	01/02/2024	Bond Future			11.69804	67.31672	11.57609	67.90131	14.07	0.00	0	
R209	On	02/05/2024	Bond Future			11.79412	65.63220	11.66773	66.22948	14.20	0.00	0	
Total R209 Future											6,621,064.00	100	28,28
R209	On	04/05/2023	Bond Future	10.00	Call		0.13000	0.00013	0,010	12.31	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		7,051.20000	7.05120	7,599,390	12.31	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		12.94000	0.01294	2,830	12.50	0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put		4,248.79000	4.24879	4,786,990	12.50	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		273.59000	0.27359	130,650	13.21	0.00	0	1,20
R209	On	04/05/2023	Bond Future	11.09	Put		1,504.07000	1.50407	1,862,110	13.37	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		417.91000	0.41791	222,100	13.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		1,469.02000	1.46902	1,821,520	13.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		434.67000	0.43467	233,290	13.40	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		1,434.42000	1.43442	1,781,350	13.40	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		1,841.41000	1.84141	2,246,780	13.21	0.00	0	8,20
R209	On	04/05/2023	Bond Future	11.50	Call		1,437.03000	1.43703	1,025,360	14.11	0.00	0	2,20
R209	On	04/05/2023	Bond Future	11.50	Put		475.39000	0.47539	612,030	14.11	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		5,643.91000	5.64391	5,095,840	15.92	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		7.13000	0.00713	7,370	15.92	0.00	0	9,70
R209	On	04/05/2023	Bond Future	11.09	Call		401.53000	0.40153	211,260	13.37	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,845.58000	3.84558	3,437,610	15.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/08/2023	Bond Future	11.95	Put		1,191.29000	1.19129	1,343,420	15.49	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		759.27000	0.75927	604,500	13.53	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		4,355.30000	4.35530	4,760,630	13.53	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,779.29000	3.77929	3,374,420	15.46	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,218.72000	1.21872	1,373,950	15.46	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,812.46000	3.81246	3,406,040	15.48	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,205.00000	1.20500	1,358,680	15.48	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		169.01000	0.16901	121,370	13.01	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		7,641.79000	7.64179	8,154,250	13.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,501.75000	2.50175	2,214,270	14.30	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,189.83000	3.18983	3,474,380	14.30	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,452.79000	2.45279	2,168,630	14.27	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,240.16000	3.24016	3,528,030	14.27	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,477.21000	2.47721	2,191,390	14.28	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,214.91000	3.21491	3,501,120	14.28	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,011.97000	5.01197	4,626,010	14.86	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,368.06000	2.36806	2,566,690	14.86	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		4,952.26000	4.95226	4,568,530	14.84	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,399.57000	2.39957	2,600,430	14.84	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		4,982.09000	4.98209	4,597,250	14.85	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,383.76000	2.38376	2,583,510	14.85	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,779.94000	2.77994	2,514,990	13.91	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,106.81000	5.10681	5,439,140	13.91	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,737.69000	2.73769	2,475,280	13.89	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,164.42000	5.16442	5,499,290	13.89	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,758.77000	2.75877	2,495,090	13.90	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,135.54000	5.13554	5,469,140	13.90	0.00	0	
Total R209 Option											0.00	0	30,10
Total For R209											6,621,064.00	100	58,35
R210	On	04/05/2023	Bond Future			224.53839	224.53839	224.57188	224.57188		0.00	0	13
R210	On	03/08/2023	Bond Future			229.27103	229.27103	229.30640	229.30640		0.00	0	37
R210	On	02/11/2023	Bond Future			231.04534	231.04534	231.08155	231.08155		0.00	0	
R210	On	01/02/2024	Bond Future			236.14985	236.14985	236.18696	236.18696		0.00	0	
R210	On	02/05/2024	Bond Future			238.10771	238.10771	238.14536	238.14536		0.00	0	
Total R210 Future											0.00	0	50
Total For R210											0.00	0	50
R213	On	04/05/2023	Bond Future			10.49534	82.98783	10.38536	83.49682	9.80	1,120,418,692.83	13,501	9,46
R213	On	03/08/2023	Bond Future			10.58335	84.71650	10.46827	85.23648	9.91	1,143,757,466.50	13,501	27,20
R213	On	02/11/2023	Bond Future			10.67400	82.96447	10.55353	83.49557	10.15	0.00	0	50

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	01/02/2024	Bond Future			10.76326	84.77881	10.63692	85.32161	9.45	0.00	0	
R213	On	02/05/2024	Bond Future			10.85085	83.06982	10.71842	83.62435	9.15	0.00	0	
Total R213 Future											2,264,176,159.33	27,002	37,26
R213	On	04/05/2023	Bond Future	10.73	Call			1,879.93000	1.87993	1,447,620	11.26	0.00	0
R213	On	04/05/2023	Bond Future	10.73	Put			298.22000	0.29822	374,900	11.26	0.00	0
R213	On	04/05/2023	Bond Future	10.74	Call			1,916.29000	1.91629	1,481,260	11.29	0.00	0
R213	On	04/05/2023	Bond Future	10.74	Put			289.27000	0.28927	363,230	11.29	0.00	0
R213	On	04/05/2023	Bond Future	10.75	Call			1,952.88000	1.95288	1,515,200	11.32	0.00	0
R213	On	04/05/2023	Bond Future	10.75	Put			280.57000	0.28057	351,880	11.32	0.00	0
R213	On	03/08/2023	Bond Future	11.61	Put			432.08000	0.43208	500,590	11.07	0.00	0
R213	On	03/08/2023	Bond Future	11.62	Call			5,447.57000	5.44757	4,995,220	11.08	0.00	0
R213	On	03/08/2023	Bond Future	11.62	Put			426.35000	0.42635	493,980	11.08	0.00	0
R213	On	03/08/2023	Bond Future	11.63	Call			5,483.66000	5.48366	5,030,450	11.10	0.00	0
R213	On	03/08/2023	Bond Future	11.63	Put			420.58000	0.42058	487,350	11.10	0.00	0
R213	On	03/08/2023	Bond Future	11.61	Call			5,411.40000	5.41140	4,959,930	11.07	0.00	0
R213	On	02/11/2023	Bond Future	11.11	Call			4,002.69000	4.00269	3,642,230	10.73	0.00	0
R213	On	02/11/2023	Bond Future	11.11	Put			1,585.21000	1.58521	1,755,850	10.73	0.00	0
R213	On	02/11/2023	Bond Future	11.12	Call			4,031.81000	4.03181	3,670,120	10.74	0.00	0
R213	On	02/11/2023	Bond Future	11.12	Put			1,571.71000	1.57171	1,741,120	10.74	0.00	0
R213	On	02/11/2023	Bond Future	11.13	Call			4,061.01000	4.06101	3,698,100	10.75	0.00	0
R213	On	02/11/2023	Bond Future	11.13	Put			1,558.32000	1.55832	1,726,510	10.75	0.00	0
R213	On	01/02/2024	Bond Future	11.72	Put			1,372.31000	1.37231	1,509,120	10.53	0.00	0
R213	On	01/02/2024	Bond Future	11.70	Call			5,821.72000	5.82172	5,417,440	10.51	0.00	0
R213	On	01/02/2024	Bond Future	11.70	Put			1,391.67000	1.39167	1,530,190	10.51	0.00	0
R213	On	01/02/2024	Bond Future	11.71	Call			5,852.36000	5.85236	5,447,230	10.52	0.00	0
R213	On	01/02/2024	Bond Future	11.71	Put			1,382.08000	1.38208	1,519,750	10.52	0.00	0
R213	On	01/02/2024	Bond Future	11.72	Call			5,882.79000	5.88279	5,476,800	10.53	0.00	0
R213	On	02/05/2024	Bond Future	10.29	Call			2,283.45000	2.28345	2,043,730	9.00	0.00	0
R213	On	02/05/2024	Bond Future	10.29	Put			4,109.85000	4.10985	4,424,660	9.00	0.00	0
R213	On	02/05/2024	Bond Future	10.30	Call			2,302.68000	2.30268	2,061,700	9.01	0.00	0
R213	On	02/05/2024	Bond Future	10.30	Put			4,085.87000	4.08587	4,399,420	9.01	0.00	0
R213	On	02/05/2024	Bond Future	10.28	Call			2,264.30000	2.26430	2,025,840	8.99	0.00	0
R213	On	02/05/2024	Bond Future	10.28	Put			4,133.93000	4.13393	4,450,000	8.99	0.00	0
Total R213 Option											0.00	0	
Total For R213											2,264,176,159.33	27,002	37,26
R214	On	04/05/2023	Bond Future			11.77659	62.24675	11.66189	62.83146	15.21	31,123,375.00	500	12,18
R214	On	03/08/2023	Bond Future			11.87410	63.54337	11.75539	64.14058	16.00	0.00	0	14,2
R214	On	02/11/2023	Bond Future			11.97278	61.59455	11.84996	62.20454	16.31	0.00	0	
R214	On	01/02/2024	Bond Future			12.07087	62.94160	11.94371	63.56498	15.87	0.00	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	02/05/2024	Bond Future			12.16612	61.01027	12.03462	61.64715		16.24	0.00	0	
Total R214 Future												31,123,375.00	500	26,40
R214	On	04/05/2023	Bond Future	11.36	Call			311.86000	0.31186	151,090	14.94	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			1,893.24000	1.89324	2,317,180	14.94	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			325.44000	0.32544	159,400	14.96	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			1,853.43000	1.85343	2,272,100	14.96	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			339.38000	0.33938	168,010	14.97	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			1,814.05000	1.81405	2,227,390	14.97	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			1,479.10000	1.47910	1,669,880	16.74	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			3,461.79000	3.46179	3,053,570	16.76	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			1,463.05000	1.46305	1,652,040	16.76	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			3,397.67000	3.39767	2,993,040	16.72	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			1,495.32000	1.49532	1,687,900	16.72	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			3,429.68000	3.42968	3,023,250	16.74	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			2,081.49000	2.08149	1,816,160	15.87	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			4,082.88000	4.08288	4,427,540	15.87	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			2,103.64000	2.10364	1,836,540	15.89	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			4,052.44000	4.05244	4,395,330	15.89	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			2,059.46000	2.05946	1,795,910	15.86	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			4,113.50000	4.11350	4,459,940	15.86	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put			3,235.58000	3.23558	3,492,930	16.40	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			4,221.54000	4.22154	3,854,220	16.42	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put			3,215.24000	3.21524	3,471,300	16.42	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call			4,249.68000	4.24968	3,881,060	16.43	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put			3,195.25000	3.19525	3,450,010	16.43	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			4,193.70000	4.19370	3,827,670	16.40	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call			2,757.40000	2.75740	2,484,140	15.69	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put			5,666.65000	5.66665	6,030,270	15.69	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call			2,777.89000	2.77789	2,503,310	15.70	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put			5,634.70000	5.63470	5,997,000	15.70	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call			2,798.47000	2.79847	2,522,560	15.71	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put			5,602.90000	5.60290	5,963,870	15.71	0.00	0	
Total R214 Option												0.00	0	
Total For R214												31,123,375.00	500	26,40
Total for Bond												39,680,661,499.05	452,309	1,596,45
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
I2029 On 31/03/2029 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2029 Future										0.00	0	
Total For I2029										0.00	0	
I2031 On 31/01/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2031 Future										0.00	0	
Total For I2031										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	

Contract 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 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	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	

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	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
Total R209 Future												0.00	0	
Total For R209												0.00	0	
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future												0.00	0	
Total For R209/R186												0.00	0	
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future												0.00	0	
Total For R209/R204												0.00	0	
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future												0.00	0	
Total For R209/R208												0.00	0	
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future												0.00	0	
Total For R210												0.00	0	
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future												0.00	0	
Total For R213												0.00	0	
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future												0.00	0	
Total For R213/R186												0.00	0	
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future												0.00	0	
Total For R214												0.00	0	
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future												0.00	0	
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	04/05/2023	GOVI			866.04800	866.04800	871.71800	871.71800			0.00	0	26
GOVI	On	03/08/2023	GOVI			884.07900	884.07900	889.88100	889.88100			0.00	0	51
GOVI	On	02/11/2023	GOVI			902.89900	902.89900	908.82600	908.82600			0.00	0	
GOVI	On	01/02/2024	GOVI			922.64100	922.64100	928.69800	928.69800			0.00	0	
GOVI	On	02/05/2024	GOVI			942.77800	942.77800	948.96500	948.96500			0.00	0	
Total GOVI Future												0.00	0	83
GOVI	On	04/05/2023	GOVI	852.86	Call			188,580.00000	18.85800	131,880,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	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	04/05/2023	GOVI	852.87	Call			188,480.00000	18.84800	131,780,000		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			188,380.00000	18.83800	131,680,000		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	Call			526,710.00000	52.67100	468,690,000		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			526,610.00000	52.66100	468,590,000		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			526,510.00000	52.65100	468,490,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			230,260.00000	23.02600	170,990,000		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			230,160.00000	23.01600	170,890,000		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			230,060.00000	23.00600	170,790,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			487,080.00000	48.70800	426,510,000		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			486,980.00000	48.69800	426,410,000		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			487,180.00000	48.71800	426,610,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put			20,150.00000	2.01500	82,020,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			20,250.00000	2.02500	82,120,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put			20,050.00000	2.00500	81,920,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	83
Total for GOVI												0.00	0	83
AL37	On	04/05/2023	Index Future			876.62500	876.62500	880.72400	880.72400			0.00	0	
AL37	On	03/08/2023	Index Future			894.87700	894.87700	899.07400	899.07400			0.00	0	
AL37	On	02/11/2023	Index Future			913.92700	913.92700	918.21400	918.21400			0.00	0	
AL37	On	01/02/2024	Index Future			933.90900	933.90900	938.29200	938.29200			0.00	0	
AL37	On	02/05/2024	Index Future			954.29200	954.29200	958.76800	958.76800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/05/2023	Index Future			1,005.13500	1,005.13500	1,011.86200	1,011.86200			0.00	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
AL7T	On	03/08/2023	Index Future			1,026.06300	1,026.06300	1,032.94400	1,032.94400			0.00	0	
AL7T	On	02/11/2023	Index Future			1,047.90500	1,047.90500	1,054.93500	1,054.93500			0.00	0	
AL7T	On	01/02/2024	Index Future			1,070.81700	1,070.81700	1,078.00200	1,078.00200			0.00	0	
AL7T	On	02/05/2024	Index Future			1,094.18900	1,094.18900	1,101.52700	1,101.52700			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/05/2023	Index Future			878.50500	878.50500	884.25500	884.25500			0.00	0	
ALBI	On	03/08/2023	Index Future			896.79600	896.79600	902.67900	902.67900			0.00	0	
ALBI	On	02/11/2023	Index Future			915.88700	915.88700	921.89600	921.89600			0.00	0	
ALBI	On	01/02/2024	Index Future			935.91200	935.91200	942.05400	942.05400			0.00	0	
ALBI	On	02/05/2024	Index Future			956.33900	956.33900	962.61300	962.61300			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	04/05/2023	Index Future			327.44900	327.44900	328.77800	328.77800			0.00	0	65
IGOV	On	03/08/2023	Index Future			334.34800	334.34800	335.71000	335.71000			0.00	0	
IGOV	On	02/11/2023	Index Future			341.54500	341.54500	342.93600	342.93600			0.00	0	
IGOV	On	01/02/2024	Index Future			349.09000	349.09000	350.51300	350.51300			0.00	0	
IGOV	On	02/05/2024	Index Future			356.78500	356.78500	358.23800	358.23800			0.00	0	
Total IGOV Future												0.00	0	65
Total For IGOV												0.00	0	65
Total for Index												0.00	0	77
JIBAR f	On	19/04/2023	Jibar Future			7.98500	92.01500	7.96500	92.03500			0.00	0	
JIBAR f	On	17/05/2023	Jibar Future			8.03000	91.97000	8.02000	91.98000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.27000	91.73000	8.27500	91.72500			0.00	0	
JIBAR f	On	19/07/2023	Jibar Future			8.32000	91.68000	8.30000	91.70000			0.00	0	
JIBAR f	On	16/08/2023	Jibar Future			8.41000	91.59000	8.36000	91.64000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.43500	91.56500	8.38500	91.61500			0.00	0	
JIBAR f	On	20/12/2023	Jibar Future			8.37500	91.62500	8.29000	91.71000			0.00	0	
JIBAR f	On	20/03/2024	Jibar Future			8.25000	91.75000	8.12000	91.88000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.05500	91.94500	7.88000	92.12000			0.00	0	
JIBAR f	On	18/09/2024	Jibar Future			7.98500	92.01500	7.80500	92.19500			0.00	0	
JIBAR f	On	18/12/2024	Jibar Future			7.92500	92.07500	7.74000	92.26000			0.00	0	
JIBAR f	On	19/03/2025	Jibar Future			7.95500	92.04500	7.78000	92.22000			0.00	0	
Total Jibar Future												0.00	0	
Total For JIBAR FUTURE												0.00	0	
Total for Jibar												0.00	0	
Total for Derivatives :											39,680,661,499.05	452,309	1,598,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABCPI3 On 07/12/2023 Spot Bond			4.50000	331.70196	4.50000	331.67172				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.84798				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.37454				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.63000	102.96959	9.63000	102.94299				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.72000	90.49461	11.72000	90.46630				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.51923				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.23962				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.78943				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.86517				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.10317				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.64221				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	100.95071				0.00	0	
Total ABFN25 SPOT										0.00	0	

Contract 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 ABFN25									0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.01649			0.00	0	
Total ABFN26 SPOT									0.00	0	
Total For ABFN26									0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.38157			0.00	0	
Total ABFN28 SPOT									0.00	0	
Total For ABFN28									0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.91200			0.00	0	100,000,00
Total ABFN29 SPOT									0.00	0	100,000,00
Total For ABFN29									0.00	0	100,000,00
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.02307			0.00	0	
Total ABFN30 SPOT									0.00	0	
Total For ABFN30									0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.82103			0.00	0	
Total ABFN32 SPOT									0.00	0	
Total For ABFN32									0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.96128			0.00	0	
Total ABFN33 SPOT									0.00	0	
Total For ABFN33									0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	102.03701			0.00	0	
Total ABFN35 SPOT									0.00	0	
Total For ABFN35									0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	102.25131			0.00	0	
Total ABFN36 SPOT									0.00	0	
Total For ABFN36									0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.70419			0.00	0	
Total ABFN37 SPOT									0.00	0	
Total For ABFN37									0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.08876			0.00	0	
Total ABFN40 SPOT									0.00	0	
Total For ABFN40									0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.81456			0.00	0	
Total ABFN41 SPOT									0.00	0	
Total For ABFN41									0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.43699			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.01711				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.01846				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.56606				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.17471				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.20761				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.62713				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.25741				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.12962				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.26517				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.73012				0.00	0	60,000,00
Total ABFN53 SPOT										0.00	0	60,000,00
Total For ABFN53										0.00	0	60,000,00
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.60716				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.53765				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	101.57457				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	101.48553				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	101.52898				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	101.13535				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6 On 05/04/2026 Spot Bond					0.00000	100.34740				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	101.40908				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6 On 24/02/2030 Spot Bond					0.00000	101.51759				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.67625				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.94066				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.54744				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.20409				0.00	0	
Total ABJ01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.80913				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.10690				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.48304				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.50518				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.02000	8.02000	8.02000	159.31984				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	73.53213	100.00000	73.37256				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.75000	3.75000	3.75000	167.02036				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.53000	4.53000	4.53000	215.86575				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.03000	5.03000	5.03000	241.82906				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.54500	8.54500	8.54500	109.46160				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.14500	107.37724	9.14500	107.35072				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.95500	110.86464	8.95500	110.83781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.18000	101.30998	8.18000	101.28806				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.54000	9.54000	9.54000	101.91458				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.34000	99.40022	9.34000	99.37556				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	15.44045	100.00000	15.40647				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.15000	332.40563	4.15000	332.37845				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.42000	11.42000	11.42000	102.40512				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.76706				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.75092				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.72381				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.10673				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.48606				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL01 On 29/11/2023 Spot Bond					0.00000	101.86519				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.14233				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.36363				0.00	0	200,000,00
Total AGL03 SPOT										0.00	0	200,000,00
Total For AGL03										0.00	0	200,000,00
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.00083				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	105.42236				0.00	0	5,000,00
Total AGRIA1 SPOT										0.00	0	5,000,00
Total For AGRIA1										0.00	0	5,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	101.67251				0.00	0	1,681,500,00
Total AGT01 SPOT										0.00	0	1,681,500,00
Total For AGT01										0.00	0	1,681,500,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.96201				0.00	0	12,000,00
Total AGT02 SPOT										0.00	0	12,000,00
Total For AGT02										0.00	0	12,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.45925				0.00	0	125,000,00
Total AGT03 SPOT										0.00	0	125,000,00
Total For AGT03										0.00	0	125,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.23902				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	102.47240				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.02468				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.02501				0.00	0	
Total AH2A21 SPOT										0.00	0	

Contract 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 AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.84500	98.85619	8.84500	98.83257				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.02576				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.02824				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.03133				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF2O On 18/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	27,500,000.00
Total AHF2O3 SPOT										0.00	0	27,500,000.00
Total For AHF2O3										0.00	0	27,500,000.00
AHF5A On 21/08/2023 Spot Bond					0.00000	101.38820				0.00	0	176,000.00
Total AHF5A2 SPOT										0.00	0	176,000.00
Total For AHF5A2										0.00	0	176,000.00
AHF5A On 21/08/2023 Spot Bond			9.73500	101.59801	9.73500	101.57178				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.41680				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.43469				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.49665				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.06104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.76202				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.33388				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.43456				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.49650				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.92942				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.47635				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.53866				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.46552				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.44229				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.52744				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.49803				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7D On 21/08/2025 Spot Bond					0.00000	102.40764				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.97570				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.00500	99.78116	8.00500	105.58528				0.00	0	2,719,000,00
Total AIR02 SPOT										0.00	0	2,719,000,00
Total For AIR02										0.00	0	2,719,000,00
AIR04 On 29/05/2024 Spot Bond			10.45000	102.38316	10.45000	102.35435				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.86500	95.10768	11.86500	95.07740				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.66452				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.71833				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.23712				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.66000	194.27131	6.66000	198.29035				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.53736				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.86806				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.77122				0.00	0	
Total APF14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For APF14									0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	102.05872			0.00	0	
Total APF16 SPOT									0.00	0	
Total For APF16									0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.56075			0.00	0	
Total APF18 SPOT									0.00	0	
Total For APF18									0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.28356			0.00	0	
Total APF19 SPOT									0.00	0	
Total For APF19									0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	100.72074			0.00	0	
Total ASC001 SPOT									0.00	0	
Total For ASC001									0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	100.58259			0.00	0	
Total ASC002 SPOT									0.00	0	
Total For ASC002									0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	100.61533			0.00	0	
Total ASC003 SPOT									0.00	0	
Total For ASC003									0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	100.63039			0.00	0	
Total ASC004 SPOT									0.00	0	
Total For ASC004									0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.44092			0.00	0	
Total ASC005 SPOT									0.00	0	
Total For ASC005									0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.39860			0.00	0	
Total ASC013 SPOT									0.00	0	
Total For ASC013									0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.39860			0.00	0	
Total ASC014 SPOT									0.00	0	
Total For ASC014									0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.39860			0.00	0	
Total ASC015 SPOT									0.00	0	
Total For ASC015									0.00	0	
ASC01 On 17/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			220,000,000,000,000.00	12,200,000,000	65,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASC016 SPOT										20,000,000,000.00	12,200,000,000	65,000,000.00
Total For ASC016										20,000,000,000.00	12,200,000,000	65,000,000.00
ASC016 On 17/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	71,600,000.00
Total ASC017 SPOT										0.00	0	71,600,000.00
Total For ASC017										0.00	0	71,600,000.00
ASC017 On 18/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			220,000,000,000.00	12,200,000,000	75,000,000.00	
Total ASC018 SPOT										20,000,000,000.00	12,200,000,000	75,000,000.00
Total For ASC018										20,000,000,000.00	12,200,000,000	75,000,000.00
ASN022 On 07/12/2033 Spot Bond			5.38000	256.80733	5.38000	256.77785			0.00	0		
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN037 On 07/12/2033 Spot Bond			5.99000	223.03885	5.99000	223.00961			0.00	0		
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN154 On 31/03/2028 Spot Bond			5.40000	207.53523	5.40000	207.51145			0.00	0		
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN195 On 31/01/2038 Spot Bond			5.31000	118.99071	5.31000	118.97717			0.00	0		
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN209 On 24/08/2025 Spot Bond					0.00000	104.36373			0.00	0		
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.80394			0.00	0		
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN274 On 20/06/2023 Spot Bond					0.00000	100.68614			0.00	0		
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN278 On 15/08/2023 Spot Bond					0.00000	101.59067			0.00	0		
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN279 On 20/08/2048 Spot Bond					0.00000	101.47926			0.00	0		
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28(On 21/08/2023 Spot Bond					0.00000	101.43159				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.92154				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.53230				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.71895				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.16508				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.96500	4.96500	4.96500	115.63718				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.50500	5.50500	5.50500	106.53772				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.79005				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.86667				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.78255				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.36939				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.52000	116.10751	5.52000	116.09365				0.00	0	
Total ASN337 SPOT										0.00	0	

Contract 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 ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.72699				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.19089				0.00	0	13,600,00
Total ASN346 SPOT										0.00	0	13,600,00
Total For ASN346										0.00	0	13,600,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.81728				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.70676				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.70676				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.24219				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.91917				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.81992				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.17275				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.12188				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.83829				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.83829				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2024 Spot Bond					0.00000	100.96143				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 17/12/2025 Spot Bond					0.00000	100.77686				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.69862				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.77944				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2023 Spot Bond					0.00000	101.05309				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.14982				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.61667				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	100.62933				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 21/12/2026 Spot Bond					0.00000	100.68691				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.04895				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46 On 17/07/2023 Spot Bond					0.00000	100.04922				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2024 Spot Bond			10.19500	10.19500	10.19500	101.40685				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.88500	10.88500	10.88500	101.47792				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.68503				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.65475				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.20205				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.89906				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	132.35206				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.67000	10.67000	10.67000	101.35102				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	101.16169				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.79282				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.79282				0.00	0	
Total ASN498 SPOT										0.00	0	

Contract 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 ASN498									0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.66668			0.00	0	
Total ASN507 SPOT									0.00	0	
Total For ASN507									0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.24000	99.22573	10.24000	99.19852		116,736,000,000.00	11,400,000	3,800,00	
Total ASN508 SPOT								116,736,000,000.00	11,400,000	3,800,00	
Total For ASN508								116,736,000,000.00	11,400,000	3,800,00	
ASN50: On 21/12/2026 Spot Bond			9.42000	98.90158	9.42000	98.87656		0.00	0		
Total ASN509 SPOT								0.00	0		
Total For ASN509								0.00	0		
ASN51: On 21/12/2026 Spot Bond			9.97000	97.88377	9.97000	97.85762		0.00	0		
Total ASN510 SPOT								0.00	0		
Total For ASN510								0.00	0		
ASN51: On 21/12/2026 Spot Bond			9.97000	97.88377	9.97000	97.85762		0.00	0		
Total ASN511 SPOT								0.00	0		
Total For ASN511								0.00	0		
ASN52: On 31/07/2024 Spot Bond			8.54500	102.62307	8.54500	102.59935		0.00	0		
Total ASN522 SPOT								0.00	0		
Total For ASN522								0.00	0		
ASN52: On 31/07/2024 Spot Bond			10.49500	103.02656	10.49500	102.99746		0.00	0		
Total ASN525 SPOT								0.00	0		
Total For ASN525								0.00	0		
ASN53: On 31/07/2024 Spot Bond			10.44500	103.01624	10.44500	102.98727		0.00	0		
Total ASN530 SPOT								0.00	0		
Total For ASN530								0.00	0		
ASN53: On 31/01/2024 Spot Bond			9.94500	102.66791	9.94500	102.64039		0.00	0		
Total ASN532 SPOT								0.00	0		
Total For ASN532								0.00	0		
ASN53: On 31/01/2024 Spot Bond			9.94500	102.66791	9.94500	102.64039		0.00	0		
Total ASN538 SPOT								0.00	0		
Total For ASN538								0.00	0		
ASN54: On 02/04/2026 Spot Bond					0.00000	100.46146		0.00	0		
Total ASN540 SPOT								0.00	0		
Total For ASN540								0.00	0		
ASN54: On 31/01/2030 Spot Bond					0.00000	101.98872		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 31/07/2023 Spot Bond			10.58000	102.27611	10.58000	102.24732				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.67000	102.10517	10.67000	102.07584				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.53000	102.28374	10.53000	102.25475				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	102.71728				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	99.86494				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	101.09239				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 18/03/2024 Spot Bond					0.00000	95.39473				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2024 Spot Bond			10.02000	101.39690	10.02000	101.36952				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	99.87846				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	99.86962				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 28/02/2031 Spot Bond					0.00000	101.42513				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	101.07233				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	102.25475				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	100.64491				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.49264				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.67861				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.52917				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	94.05270				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.65371				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.46976				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.44559				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.77144				0.00	0	
Total ASN633 SPOT										0.00	0	

Contract 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 ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.82434				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.19609				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	102.12299				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.97780				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.21391				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.57899				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.54821				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.37098				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.49145				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.43810				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.82353				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.47317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	95.50334				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.60671				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.97707				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	102.17634				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.97707				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.20834				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.74289				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.74692				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.01977				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.81237				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	102.15357				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN714 On 19/08/2023 Spot Bond					0.00000	101.62683				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN715 On 31/03/2032 Spot Bond					0.00000	100.58406				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN716 On 15/09/2033 Spot Bond					0.00000	101.05458				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	100.41252				0.00	0	52,000,00
Total ASN718 SPOT										0.00	0	52,000,00
Total For ASN718										0.00	0	52,000,00
ASN721 On 12/06/2024 Spot Bond					0.00000	100.92979				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN731 On 05/06/2023 Spot Bond					0.00000	101.13655				0.00	0	
Total ASN731 SPOT										0.00	0	
Total For ASN731										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	102.12736				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	101.37576				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	100.58278				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.72270				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	100.73078				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN747 On 25/11/2024 Spot Bond					0.00000	95.91647				0.00	0	
Total ASN747 SPOT										0.00	0	

Contract 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 ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	102.05255				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN761 On 21/12/2026 Spot Bond					0.00000	100.81194				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN771 On 21/12/2026 Spot Bond					0.00000	100.77808				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN781 On 21/12/2026 Spot Bond			9.67384	9.67384	9.67384	105.90850				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN791 On 15/03/2025 Spot Bond					0.00000	101.05477				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.34000	10.34000	10.34000	102.06334				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN801 On 31/07/2027 Spot Bond					0.00000	102.23351				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN801 On 31/01/2027 Spot Bond					0.00000	102.04193				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN801 On 31/01/2030 Spot Bond					0.00000	102.04406				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN801 On 21/12/2026 Spot Bond					0.00000	100.61821				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN811 On 06/04/2025 Spot Bond					0.00000	100.38838				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN821 On 02/04/2026 Spot Bond					0.00000	100.43958				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	100.20527				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.58698				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822 On 31/01/2037 Spot Bond					0.00000	96.38723				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	100.21303				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.24232				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.24189				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.04244				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.02825				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.02825				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN833 On 31/01/2025 Spot Bond					0.00000	102.23366				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN834 On 20/06/2026 Spot Bond					0.00000	100.77408				0.00	0	300,000,00
Total ASN837 SPOT										0.00	0	300,000,00
Total For ASN837										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN83 On 21/04/2027 Spot Bond					0.00000	99.94833				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	99.94860				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	99.94860				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	99.86654				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	103.55964				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.05000	7.05000	7.05000	99.86498				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.10000	7.10000	7.10000	99.86402				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.25000	7.25000	7.25000	99.86115				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.62725				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.62898				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.72279				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.73910				0.00	0	
Total ASN852 SPOT										0.00	0	

Contract 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 ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.37583				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	99.99964				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86 On 29/10/2025 Spot Bond					0.00000	99.65478				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	105.41587				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	104.96958				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.00315				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.00315				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	100.88677				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	100.86779				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	100.86779				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86 On 30/09/2027 Spot Bond					0.00000	100.57000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.64469				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.82772				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.81965				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.99074				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.04467				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.02653				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.51532				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.90075				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.12000	102.85255	11.12000	102.82181				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	93.55090				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.93981				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN90: On 20/06/2026 Spot Bond					0.00000	100.71463				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.40288				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.42992				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.40288				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.37583				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.38936				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.40964				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.38936				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.40964				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	95.79470				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	92.62180				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.78722				0.00	0	
Total ASN934 SPOT										0.00	0	

Contract 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 ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	105.06810				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	100.84795				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	102.12069				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.79553				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.76566				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN941 On 20/12/2025 Spot Bond					0.00000	100.73882				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN943 On 20/12/2027 Spot Bond					0.00000	100.88823				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN944 On 20/06/2027 Spot Bond					0.00000	100.71673				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN950 On 20/06/2027 Spot Bond					0.00000	100.72279				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN950 On 31/08/2027 Spot Bond					0.00000	101.37583				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN951 On 31/07/2027 Spot Bond					0.00000	102.24415				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN952 On 20/12/2027 Spot Bond					0.00000	100.83585				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN953 On 20/12/2025 Spot Bond					0.00000	100.74528				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN954 On 20/12/2024 Spot Bond					0.00000	100.69862				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN955 On 30/09/2027 Spot Bond					0.00000	100.54458				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN960 On 07/12/2027 Spot Bond					0.00000	109.92339				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN964 On 20/12/2027 Spot Bond					0.00000	100.87615				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN973 On 20/12/2027 Spot Bond					0.00000	100.71476				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN974 On 24/01/2025 Spot Bond					0.00000	86.79601				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN975 On 31/01/2028 Spot Bond					0.00000	102.31870				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN977 On 20/12/2027 Spot Bond					0.00000	100.76324				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN979 On 02/04/2029 Spot Bond					0.00000	100.30799				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN980 On 14/02/2026 Spot Bond					0.00000	79.91207				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN98: On 15/02/2028 Spot Bond					0.00000	101.66743				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	101.34732				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	101.51141				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	101.24867				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	101.22624				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	100.95975				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	100.70975				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	101.10433				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.15084				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.14464				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	100.82661				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.13000	99.64904	7.13000	99.63023				0.00	0	
Total BAW33 SPOT										0.00	0	

Contract 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 BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.68646				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.07263				0.00	0	180,000,00
Total BAW36 SPOT										0.00	0	180,000,00
Total For BAW36										0.00	0	180,000,00
BAW37 On 12/07/2025 Spot Bond					0.00000	100.17928				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.52754				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.46628				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.70013				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			11.87000	11.87000	11.87000	101.36873				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.04908				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	100.28187				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	100.75010				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	100.67089				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	100.75965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.35752				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.18117				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.75762				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.63400				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.64612				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.63345				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	101.38301				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.62853				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.89949				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.67211				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.67114				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA99 On 30/09/2027 Spot Bond					0.00000	100.65370				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.73422				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.83840				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.74722				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.73460				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.72979				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.73422				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	100.73460				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	100.75981				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.97500	8.97500	8.97500	96.63841				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	102.00373				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.99923				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	97.50665				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.92759				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.47510				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.88319				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.69633				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.41500				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.01982				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.41929				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.48804				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.68476				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.96543				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.92426				0.00	0	

Contract 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			8.64000	104.64703	8.64000	104.62258				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.18757				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.06199				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.55029				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.56359				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	102.17419				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.20254				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.11500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	75.64100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.18700				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	52.38800				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.16018				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	101.17346				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/02/2030 Spot Bond					0.00000	100.82839				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.32100				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.73548				0.00	263,400,000	142,700,000
Total BPPF20 SPOT										0.00	263,400,000	142,700,000
Total For BPPF20										0.00	263,400,000	142,700,000
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.16844				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.25127				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	101.84524				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	101.43340				0.00	2,200,600,000	1,100,300,000
Total BPPF32 SPOT										0.00	2,200,600,000	1,100,300,000
Total For BPPF32										0.00	2,200,600,000	1,100,300,000
BPPF3 On 10/05/2023 Spot Bond					0.00000	101.52888				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3 On 03/07/2023 Spot Bond					0.00000	100.39060				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3 On 11/01/2024 Spot Bond					0.00000	100.19621				0.00	0	
Total BPPF36 SPOT										0.00	0	

Contract 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 BPPF36									0.00	0	
BPPF3 On 31/03/2024 Spot Bond					0.00000	101.03927			0.00	0	
Total BPPF37 SPOT									0.00	0	
Total For BPPF37									0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BWZJ23 SPOT									0.00	0	
Total For BWZJ23									0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.47462			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.98649			0.00	0	
Total BWZJ25 SPOT									0.00	0	
Total For BWZJ25									0.00	0	
BYA10 On 30/09/2026 Spot Bond					0.00000	100.64104			0.00	0	
Total BYA100 SPOT									0.00	0	
Total For BYA100									0.00	0	
BYA10 On 30/09/2025 Spot Bond					0.00000	100.62837			0.00	0	
Total BYA101 SPOT									0.00	0	
Total For BYA101									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	102.30958			0.00	0	100,000,00
Total CBL29 SPOT									0.00	0	100,000,00
Total For CBL29									0.00	0	100,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	101.78807			0.00	0	
Total CBL30 SPOT									0.00	0	
Total For CBL30									0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.32607			0.00	0	100,000,00
Total CBL31 SPOT									0.00	0	100,000,00
Total For CBL31									0.00	0	100,000,00
CCT01 On 23/06/2023 Spot Bond			8.47000	104.72961	8.47000	104.70567			0.00	0	11,000,00
Total CCT01 SPOT									0.00	0	11,000,00
Total For CCT01									0.00	0	11,000,00
CCT02 On 12/06/2024 Spot Bond			8.67000	107.23804	8.67000	107.21304			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.32000	104.21275	9.32000	104.18696			0.00	0	5,000,00

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 CCT03 SPOT										0.00	0	5,000,00
Total For CCT03										0.00	0	5,000,00
CCT04 On 17/07/2027 Spot Bond			10.36000	10.36000	10.36000	102.16288				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.43877				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.58218				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.83927				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.83236				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.57201				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.50742				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.58208				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.73647				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.65500	101.63825	9.65500	101.61220				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN365 On 20/03/2024 Spot Bond			8.70700	104.75875	8.70700	103.50600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	102.23521				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	102.68128				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.96000	100.52089	10.96000	100.49174				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	108.37310	6.50000	103.35300				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	103.29200				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.45000	159.50568	6.45000	159.48266				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.56000	153.92750	8.56000	153.89665				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.30000	102.23543	9.30000	102.21019				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.17545				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.23205				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	101.23400				0.00	0	18,000.00
Total CLN504 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 CLN504										0.00	0	18,000,00
CLN514 On 15/03/2025 Spot Bond				100.00000	0.00000	100.87108				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/04/2023 Spot Bond				100.00000	0.00000	102.03835				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	100.47396				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN521 On 24/04/2023 Spot Bond					0.00000	99.87204				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	99.81933				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.94422				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	100.76461				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN530 On 20/06/2023 Spot Bond					0.00000	100.75947				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.02673				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.20000	102.89267	10.20000	102.86439				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.87754				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	99.52042				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.05804				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	160.14200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	100.76902				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.67000	102.55878	9.67000	102.53203				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.72000	101.19513	9.72000	101.16903				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.81000	105.22542	9.81000	105.19759				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.86000	9.86000	9.86000	326.13525				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN552 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.66086				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	101.64686				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.37610				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN555 On 17/01/2024 Spot Bond					0.00000	100.06198				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	140.20000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.69267				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.17000	104.35666	10.17000	104.39834				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.67000	105.53813	9.67000	105.51061				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.96351				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.43699				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	100.87790				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.09962				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.63073				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.90000	104.54766	9.90000	104.51976				0.00	0	2,000,00
Total CLN571 SPOT										0.00	0	2,000,00
Total For CLN571										0.00	0	2,000,00
CLN572 On 12/11/2025 Spot Bond					0.00000	101.69993				0.00	0	
Total CLN572 SPOT										0.00	0	

Contract 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 CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.63604				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.85247				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.80779				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.02586				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.45204				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.73637				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.91897				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.02629				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.42030				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.82234				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.07955				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.71664				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59(On 16/09/2025 Spot Bond					0.00000	102.49167				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.49506				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			4.87000	157.39935	4.87000	126.00407				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.61664				0.00	0	12,000,00
Total CLN593 SPOT										0.00	0	12,000,00
Total For CLN593										0.00	0	12,000,00
CLN59 On 27/06/2024 Spot Bond					0.00000	100.60310				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.36145				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.14000	9.14000	9.14000	103.70743				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.43700				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.93166				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.71664				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.71664				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN602 On 04/06/2023 Spot Bond					0.00000	100.69500				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.72500	8.72500	8.72500	101.76512				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.74875				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	101.01303				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.32742				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.05331				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.40118				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.30000	104.39401	9.30000	104.36749				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	99.87186				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.56060				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	101.05387				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	

Contract 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 CLN612										0.00	0	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.35225				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	95.56900				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.97644				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	101.24049				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.95048				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	102.30868				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	101.60021				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.66536				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.92500	61.52646	12.92500	80.44305				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	101.63527				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.37000	99.78443	10.37000	99.75657				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.59548				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	101.58258				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.25302				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.76335				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.69325				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.38804				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.59075				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	102.83700				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.68526				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.04958				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 ₄ On 21/11/2024 Spot Bond					0.00000	101.39268				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 ₅ On 18/12/2024 Spot Bond					0.00000	100.70768				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 ₆ On 29/01/2024 Spot Bond					0.00000	102.16665				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 ₇ On 18/12/2024 Spot Bond					0.00000	100.70849				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 ₈ On 19/08/2025 Spot Bond					0.00000	101.69279				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 ₉ On 31/05/2026 Spot Bond					0.00000	101.22694				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 ₀ On 19/08/2025 Spot Bond					0.00000	101.59075				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 ₁ On 19/08/2025 Spot Bond					0.00000	101.59075				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 ₄ 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 ₅ On 22/03/2030 Spot Bond					0.00000	96.32700				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 ₆ On 20/06/2025 Spot Bond					0.00000	100.81988				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 ₇ On 13/10/2026 Spot Bond					0.00000	100.50609				0.00	0	
Total CLN657 SPOT										0.00	0	

Contract 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 CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.11691				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.71000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	128.74300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	153.39400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.59564				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.79860				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.82282				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.70967				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 19/08/2025 Spot Bond					0.00000	101.70100				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 31/01/2025 Spot Bond			5.43947	162.27012	5.43947	131.85716				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.43947	162.27012	5.43947	131.85801				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.72462				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.78758				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.66352				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	103.33210				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.00152				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.64408				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.65617				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.81962				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.73893				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.73871				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	102.82408				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69 On 26/09/2023 Spot Bond					0.00000	100.52413				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.67507				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.87588				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond					0.00000	86.14969				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.66597				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	104.91196				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.71414				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.92894				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.70113				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	101.81906				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70 On 11/09/2026 Spot Bond					0.00000	101.45378				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70 On 26/08/2025 Spot Bond					0.00000	100.66414				0.00	0	
Total CLN709 SPOT										0.00	0	

Contract 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 CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.09313				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.33259				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2024 Spot Bond					0.00000	100.78741				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	101.51413				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.66715				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.66715				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.66715				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.14549				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.82478				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.15626				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.47434				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.11106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.17485				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.63019				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.63019				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.63019				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.63774				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.63774				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.63774				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.63753				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.65973				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.28819				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.67481				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN734 On 11/09/2026 Spot Bond					0.00000	100.83479				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2024 Spot Bond					0.00000	95.50510				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.85506				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.11594				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	118.97900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2024 Spot Bond					0.00000	94.27662				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.57500				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.59877				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.97180				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.25900				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	102.42726				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.41967				0.00	0	
Total CLN746 SPOT										0.00	0	

Contract 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 CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	100.67500				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	102.21220				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	98.78019				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.87483				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.41771				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	99.62824				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 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	
CLN754 On 31/07/2023 Spot Bond					0.00000	101.57801				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	100.36208				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.49866				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.47400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	99.91689				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.66590				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.91544				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.99600				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond					0.00000	101.57801				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 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	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.68184				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.19882				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	107.49303				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.01699				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	87.99770				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.33593				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	102.26876				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			5.54000	5.54000	5.54000	106.74752				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.30816				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.49749				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	102.01000				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	102.02065				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	101.70552				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	102.07386				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	102.09727				0.00	0	
Total CLN784 SPOT										0.00	0	

Contract 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 CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.57000				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.61444				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.57000				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	111.73692				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	111.56959				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	102.22302				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	102.58300				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	102.22302				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	103.02802				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	102.22302				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.57007				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	102.22302				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	102.22316				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	102.23335				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	102.23335				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.38252				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	87.37232				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	106.18742				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	102.02703				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	99.97148				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	102.24411				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.38943				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	102.09514				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN809 On 21/12/2027 Spot Bond					0.00000	100.63332				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			8.97500	96.66159	8.97500	96.63841				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	100.63698				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 21/07/2025 Spot Bond					0.00000	99.94305				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 31/01/2025 Spot Bond					0.00000	102.22302				0.00	0	565,000,00
Total CLN813 SPOT										0.00	0	565,000,00
Total For CLN813										0.00	0	565,000,00
CLN814 On 31/07/2025 Spot Bond					0.00000	102.22323				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2027 Spot Bond					0.00000	102.24411				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/01/2030 Spot Bond					0.00000	102.01001				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2025 Spot Bond					0.00000	102.22302				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	102.22302				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	102.22323				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.57008				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	

Contract 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 CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	102.22323				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	102.22323				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	102.22287				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	102.22323				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.32616				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	102.22302				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	104.75417				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.14152				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	102.22287				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.16500	9.16500	9.16500	104.54067				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.37569				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.37583				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.37583				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.37572				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.57007				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.71714				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	102.82515				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	98.46700				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	97.91200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	97.29800				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.03627				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	102.07787				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN846 On 02/05/2023 Spot Bond					0.00000	102.09862				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.57008				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	100.57007				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	100.56969				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	102.36161				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.66792				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.72279				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.75672				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.80756				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	100.82368				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	100.72174				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	103.37117				0.00	0	
Total CLN857 SPOT										0.00	0	

Contract 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 CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	84.18887				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	102.22323				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.76318				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.71471				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	101.00645				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	116.94715				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	100.08000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.82700				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	102.44646				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond					0.00000	87.40099				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	101.96759				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.98874				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.97810				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond					0.00000	83.76582				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	101.37569				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.73491				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	102.75036				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.75036				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	99.88247				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	101.96317				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.43700				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.43486				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond					0.00000	85.13087				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN882 On 31/01/2030 Spot Bond					0.00000	101.95679				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN883 On 31/07/2024 Spot Bond					0.00000	83.90547				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN884 On 31/07/2024 Spot Bond					0.00000	82.70618				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN885 On 31/07/2024 Spot Bond					0.00000	82.70618				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN886 On 31/07/2024 Spot Bond					0.00000	82.52850				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN887 On 31/07/2024 Spot Bond					0.00000	82.67653				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.55000	5.55000	5.55000	125.93739				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	108.88869				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.80359				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	100.76162				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	102.22323				0.00	0	
Total CLN893 SPOT										0.00	0	

Contract 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 CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.74043				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	101.37569				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.57000				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.41767				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					0.00000	65.32262				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond					0.00000	64.83304				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.18500	11.18500	11.18500	107.21172				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.12800				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			10.75500	10.75500	10.75500	102.52151				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	100.97918				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	100.85588				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.79795				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.01126				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	101.16700				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	102.58800				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	100.80375				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	102.77422				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	102.22272				0.00	0	76,000,00
Total CLN912 SPOT										0.00	0	76,000,00
Total For CLN912										0.00	0	76,000,00
CLN912 On 20/12/2027 Spot Bond					0.00000	100.79553				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	98.68900				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	100.93624				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond					0.00000	99.51100				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN917 On 28/02/2027 Spot Bond					0.00000	101.21614				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	100.71961				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	101.18185				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN920 On 29/02/2028 Spot Bond					0.00000	101.18185				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	100.99040				0.00	0	9,200,000,00
Total CLN921 SPOT										0.00	0	9,200,000,00
Total For CLN921										0.00	0	9,200,000,00
CLN922 On 28/02/2026 Spot Bond					0.00000	100.99040				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN923 On 20/06/2030 Spot Bond					0.00000	100.99907				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	100.93626				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	100.85190				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	100.85996				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	100.85593				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond					0.00000	100.80077				0.00	0	62,000,00
Total CLN928 SPOT										0.00	0	62,000,00

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 CLN928										0.00	0	62,000,00
CLN928 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	
Total For CLN929										0.00	0	
CLN929 On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN930 On 20/06/2028 Spot Bond					0.00000	100.20650				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	100.59435				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			12.18000	12.18000	12.18000	104.05646				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN933 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN935 On 20/03/2026 Spot Bond					0.00000	100.89648				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN936 On 20/03/2025 Spot Bond					0.00000	100.63434				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN937 On 20/03/2027 Spot Bond					0.00000	100.69303				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN938 On 20/06/2028 Spot Bond					0.00000	100.45138				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN939 On 20/03/2026 Spot Bond					0.00000	100.63016				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN94 On 20/06/2030 Spot Bond					0.00000	100.60539				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN94 On 31/03/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total CLN942 SPOT										10,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For CLN942										10,000,000,000,000.00	20,000,000,000	20,000,000,000
CLN94 On 31/03/2031 Spot Bond					0.00000	100.21725				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.27000	104.74676	10.27000	104.71768				0.00	0	4,000,000
Total COJ05 SPOT										0.00	0	4,000,000
Total For COJ05										0.00	0	4,000,000
COJ08 On 22/06/2026 Spot Bond			10.96000	105.00741	10.96000	104.97664				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.36000	102.43685	11.36000	102.40576				0.00	0	5,000,000
Total COJG01 SPOT										0.00	0	5,000,000
Total For COJG01										0.00	0	5,000,000
COT02 On 03/04/2028 Spot Bond			12.73000	91.37067	12.73000	91.33986				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.32000	96.42237	11.32000	96.39320				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.50565				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.07000	10.07000	10.07000	104.84615				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.19659				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY05 On 21/08/2023 Spot Bond					0.00000	101.79054				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.16399				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.40351				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.48888				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.74416				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.76669				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.78213				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.07000	102.09493	9.07000	102.06992				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	101.60730	9.69000	101.58075				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.60730	9.69000	101.58075				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.27000	99.34594	10.27000	99.31846				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.46500	100.10949	10.46500	100.08128				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	101.67422	10.10000	101.64654				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.67422	10.10000	101.64654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.41598				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.58736				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.26905				0.00	0	2,550,000,00
Total DVF26 SPOT										0.00	0	2,550,000,00
Total For DVF26										0.00	0	2,550,000,00
DVF27 On 02/04/2029 Spot Bond					0.00000	99.45753				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	102.12816				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	102.18574				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
DVFB25 On 31/05/2024 Spot Bond					0.00000	101.30250				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.45870				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	101.76853				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	101.91208				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.91860				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.93559				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	103.55682				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	104.37933				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.64000	118.23694	5.64000	118.22276				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.51000	103.58671	5.51000	103.57437				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	150.21863	2.25000	150.21401				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.71500	159.63134	4.71500	159.61577				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.74000	143.85332	4.74000	143.83920				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.76000	137.97445	4.76000	137.96082				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.46000	122.11498	5.46000	122.10071				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.38000	107.36928	5.38000	107.35687				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	150.21863	2.25000	150.21401				0.00	0	
Total EL36/I2038 SPOT										0.00	0	

Contract 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 EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	192.13514				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	189.01800				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	177.02100				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	147.26064				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	146.26350				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	142.39225				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	132.39182				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	127.42576				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	129.44368				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	107.26027				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	113.34496				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	107.32742				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	116.37813				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.38000	104.30999	10.38000	104.28083				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.51500	12.51500	12.51500	96.97777				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.56500	12.56500	12.56500	95.30588				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			10.47000	10.47000	10.47000	102.98422				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.47000	10.47000	10.47000	102.90548				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.38000	12.38000	12.38000	99.33397				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.43000	11.43000	11.43000	101.44403				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.88000	14.88000	14.88000	94.58002				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.15924				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.00732				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF018 On 13/12/2025 Spot Bond					0.00000	101.10975				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.20307				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.95525				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.04790				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.27288				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	100.87473				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	101.68063				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.60665				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	100.78392				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.68232				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.75223				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.43285				0.00	0	
Total EQT005 SPOT										0.00	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 EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	101.99537				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.63152				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.21062				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 12/11/2024 Spot Bond					0.00000	101.89062				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT010 On 11/11/2023 Spot Bond					0.00000	101.49442				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT011 On 11/11/2025 Spot Bond					0.00000	101.56176				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT012 On 11/11/2027 Spot Bond					0.00000	102.09834				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	101.52801				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.57793				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.55288				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.60281				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.55318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.53216				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.54476				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.57772				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.61087				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.63572				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.27000	96.78417	9.27000	96.76021			77,868,000,000.00	8,400,000	11,849,900,00	
Total ES26 SPOT									77,868,000,000.00	8,400,000	11,849,900,00	
Total For ES26									77,868,000,000.00	8,400,000	11,849,900,00	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.37940	7.85000	100.35829			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			12.14500	73.68881	12.03500	74.18418			65,675,302,000,000.00	5,407,600,000	11,433,000,00	
Total ES33 SPOT									65,675,302,000,000.00	5,407,600,000	11,433,000,00	
Total For ES33									65,675,302,000,000.00	5,407,600,000	11,433,000,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.72288	7.50000	100.70273			0.00	0		
Total ES33/R209 SPOT									0.00	0		
Total For ES33/R209									0.00	0		
ES42 On 25/04/2042 Spot Bond			12.60500	70.50748	12.49000	71.10888			75,630,000,000.00	6,000,000	1,009,300,00	
Total ES42 SPOT									75,630,000,000.00	6,000,000	1,009,300,00	
Total For ES42									75,630,000,000.00	6,000,000	1,009,300,00	
ES42/R On 25/04/2042 Spot Bond			8.50000	99.88572	8.50000	99.86288			0.00	0		
Total ES42/R214 SPOT									0.00	0		
Total For ES42/R214									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ETK001 On 03/06/2032 Spot Bond			11.37000	11.37000	11.37000	102.51949				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.28000	14.28000	14.28000	96.41047				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.69886				0.00	0	150,000,00
Total EXX05 SPOT										0.00	0	150,000,00
Total For EXX05										0.00	0	150,000,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.58198				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.66343				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.57343				0.00	0	100,000,00
Total FIFB19 SPOT										0.00	0	100,000,00
Total For FIFB19										0.00	0	100,000,00
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.40339				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.94775				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.62980				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.37804				0.00	0	11,000,00
Total FIFG03 SPOT										0.00	0	11,000,00
Total For FIFG03										0.00	0	11,000,00
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.43897				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.45422				0.00	0	
Total FIFG05 SPOT										0.00	0	

Contract 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 FIG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.65525				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.95885				0.00	0	4,847,600,00
Total FRB25 SPOT										0.00	0	4,847,600,00
Total For FRB25										0.00	0	4,847,600,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.23710				0.00	0	15,000,00
Total FRB26 SPOT										0.00	0	15,000,00
Total For FRB26										0.00	0	15,000,00
FRB27 On 03/06/2026 Spot Bond			9.05000	106.88291	9.05000	106.85692				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.29865				0.00	0	343,000,00
Total FRB28 SPOT										0.00	0	343,000,00
Total For FRB28										0.00	0	343,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	101.54547				0.00	2,000,000,000	1,000,000,00
Total FRB29 SPOT										0.00	2,000,000,000	1,000,000,00
Total For FRB29										0.00	2,000,000,000	1,000,000,00
FRB30 On 19/04/2026 Spot Bond			8.97000	97.92062	8.97000	97.89715			126,477,000,000.00		14,100,000	4,700,00
Total FRB30 SPOT									126,477,000,000.00		14,100,000	4,700,00
Total For FRB30									126,477,000,000.00		14,100,000	4,700,00
FRB31 On 24/11/2026 Spot Bond					0.00000	102.00154				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.50337				0.00	0	200,000,00
Total FRB32 SPOT										0.00	0	200,000,00
Total For FRB32										0.00	0	200,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	100.51357				0.00	0	100,000,00
Total FRB33 SPOT										0.00	0	100,000,00
Total For FRB33										0.00	0	100,000,00
FRB34 On 02/06/2028 Spot Bond					0.00000	102.68518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	101.89851				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.12000	332.46607	4.12000	332.43915				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.77500	3.77500	3.77500	166.94847			2,265,000,000,000.00	600,000,000	300,000,000	
Total FRBI25 SPOT									2,265,000,000,000.00	600,000,000	300,000,000	
Total For FRBI25									2,265,000,000,000.00	600,000,000	300,000,000	
FRBI28 On 31/03/2028 Spot Bond			4.56000	215.59118	4.56000	215.57130			0.00	0	250,000,000	
Total FRBI28 SPOT									0.00	0	250,000,000	
Total For FRBI28									0.00	0	250,000,000	
FRBI29 On 31/03/2029 Spot Bond			4.91000	4.91000	4.91000	115.98636			0.00	0	0	
Total FRBI29 SPOT									0.00	0	0	
Total For FRBI29									0.00	0	0	
FRBI33 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	232.77900			0.00	0	0	
Total FRBI33 SPOT									0.00	0	0	
Total For FRBI33									0.00	0	0	
FRBI46 On 31/03/2046 Spot Bond			5.50000	99.02877	5.50000	99.01716			0.00	0	0	
Total FRBI46 SPOT									0.00	0	0	
Total For FRBI46									0.00	0	0	
FRBI50 On 31/12/2050 Spot Bond			5.46000	100.59058	5.46000	100.57876			0.00	0	0	
Total FRBI50 SPOT									0.00	0	0	
Total For FRBI50									0.00	0	0	
FRBZ02 On 28/10/2024 Spot Bond			9.32000	9.32000	9.32000	87.15184			0.00	0	0	
Total FRBZ02 SPOT									0.00	0	0	
Total For FRBZ02									0.00	0	0	
FRBZ03 On 10/12/2024 Spot Bond			9.32000	9.32000	9.32000	86.25269			0.00	0	0	
Total FRBZ03 SPOT									0.00	0	0	
Total For FRBZ03									0.00	0	0	
FRC169 On 31/01/2025 Spot Bond			5.05000	5.05000	5.05000	163.33475			0.00	0	0	
Total FRC169 SPOT									0.00	0	0	
Total For FRC169									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
FRC17(O)n 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18(O)n 06/08/2023 Spot Bond					0.00000	101.12782				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25(O)n 17/07/2027 Spot Bond					0.00000	101.25519				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(O)n 06/08/2023 Spot Bond					0.00000	102.38644				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28(O)n 20/12/2023 Spot Bond					0.00000	101.07133				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(O)n 11/11/2024 Spot Bond					0.00000	101.98458				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	101.62503				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	101.64246				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(O)n 20/06/2024 Spot Bond					0.00000	101.04687				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(O)n 25/04/2023 Spot Bond					0.00000	102.42083				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(O)n 11/11/2024 Spot Bond					0.00000	102.95453				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	101.40309				0.00	0	
Total FRC303 SPOT										0.00	0	

Contract 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 FRC303									0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.29737			0.00	0	46,000,00
Total FRC305 SPOT									0.00	0	46,000,00
Total For FRC305									0.00	0	46,000,00
FRC30: On 31/05/2024 Spot Bond					0.00000	102.02483			0.00	0	
Total FRC308 SPOT									0.00	0	
Total For FRC308									0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.69462			0.00	0	
Total FRC309 SPOT									0.00	0	
Total For FRC309									0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.76168			0.00	0	
Total FRC310 SPOT									0.00	0	
Total For FRC310									0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.81182			0.00	0	
Total FRC313 SPOT									0.00	0	
Total For FRC313									0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	97.99274			0.00	0	
Total FRC315 SPOT									0.00	0	
Total For FRC315									0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.88795			0.00	0	
Total FRC316 SPOT									0.00	0	
Total For FRC316									0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	102.05271			0.00	0	
Total FRC317 SPOT									0.00	0	
Total For FRC317									0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.75521			0.00	0	
Total FRC318 SPOT									0.00	0	
Total For FRC318									0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	98.25559			0.00	0	
Total FRC319 SPOT									0.00	0	
Total For FRC319									0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.89986			0.00	0	
Total FRC323 SPOT									0.00	0	
Total For FRC323									0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.76710			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.41983				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 06/11/2023 Spot Bond					0.00000	101.75833				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	101.53029				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.52423				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.14840				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.56927				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.91490				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.65975				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 20/12/2025 Spot Bond					0.00000	99.86252				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.94449				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	102.30822				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC349 On 31/07/2023 Spot Bond					0.00000	102.15624				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2023 Spot Bond					0.00000	102.04496				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	101.30837				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	102.23321				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	102.23527				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 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	
FRC355 On 31/07/2023 Spot Bond					0.00000	102.19615				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	102.17100				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	102.18748				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	102.16681				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	102.08264				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2024 Spot Bond					0.00000	100.50934				0.00	0	
Total FRC362 SPOT										0.00	0	

Contract 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 FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.94528				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.74445				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.05767				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	92.59627				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.37062				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.47195				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.61500				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	102.32547				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	102.31858				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.93100				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	102.26654				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	89.92136				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	89.77831				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.71225				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.73802				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	97.32997				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.49602				0.00	0	56,000,00
Total FRC384 SPOT										0.00	0	56,000,00
Total For FRC384										0.00	0	56,000,00
FRC384 On 15/02/2025 Spot Bond					0.00000	101.49602				0.00	0	56,000,00
Total FRC385 SPOT										0.00	0	56,000,00
Total For FRC385										0.00	0	56,000,00
FRC385 On 16/02/2025 Spot Bond					0.00000	101.47056				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.47056				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.23177				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	102.22757				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	102.38061				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	

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 25/04/2023 Spot Bond					0.00000	102.40113				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	101.80174				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.59443				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	102.22754				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	99.94749				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2024 Spot Bond			8.77000	8.77000	8.77000	100.27301				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	99.94489				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	99.94131				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	99.99955				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.52500	10.52500	10.52500	102.50097				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	99.53946				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	102.01582				0.00	0	
Total FRC403 SPOT										0.00	0	

Contract 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 FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			12.94000	12.94000	12.94000	105.42723				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.52000	10.52000	10.52000	104.48444				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40 On 06/07/2027 Spot Bond					0.00000	100.41004				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40 On 13/10/2026 Spot Bond					0.00000	100.17723				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40 On 23/09/2025 Spot Bond					0.00000	100.80359				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40 On 23/09/2025 Spot Bond			11.13000	11.13000	11.13000	100.84082				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41 On 30/04/2027 Spot Bond					0.00000	102.22757				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	101.49699				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	102.45421				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	101.44365				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41 On 31/05/2025 Spot Bond					0.00000	101.44386				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41 On 20/06/2027 Spot Bond					0.00000	101.46186				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 31/05/2027 Spot Bond					0.00000	101.49165				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	102.43772				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 27/09/2028 Spot Bond					0.00000	100.66792				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.68023				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.68023				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	101.40330				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	102.22748				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	100.57009				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	100.59550				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 20/06/2027 Spot Bond					0.00000	100.79869				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	102.22764				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43(On 31/10/2026 Spot Bond					0.00000	102.36801				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.37591				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	102.22750				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.37591				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.44354				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43(On 20/11/2026 Spot Bond					0.00000	101.42480				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43(On 21/06/2027 Spot Bond					0.00000	100.79142				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43(On 31/01/2030 Spot Bond			9.41000	9.41000	9.41000	105.03659				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	100.97578				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	100.98711				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44(On 31/08/2027 Spot Bond					0.00000	101.38944				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44(On 31/08/2027 Spot Bond					0.00000	101.38944				0.00	0	
Total FRC442 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	100.81973				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.72392				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	102.07556				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.37591				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	100.96550				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.37591				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.38944				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	100.82769				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.48996				0.00	0	88,000,00
Total FRC451 SPOT										0.00	0	88,000,00
Total For FRC451										0.00	0	88,000,00
FRC45: On 28/10/2023 Spot Bond					0.00000	101.89503				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	101.87536				0.00	0	2,000,000,00
Total FRC453 SPOT										0.00	0	2,000,000,00
Total For FRC453										0.00	0	2,000,000,00
FRC45: On 20/06/2028 Spot Bond					0.00000	100.72684				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC454 On 21/01/2030 Spot Bond					0.00000	99.94546				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC455 On 18/04/2028 Spot Bond					0.00000	100.02885				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC456 On 16/11/2027 Spot Bond					0.00000	101.02269				0.00	0	59,000,00
Total FRC457 SPOT										0.00	0	59,000,00
Total For FRC457										0.00	0	59,000,00
FRC457 On 20/12/2029 Spot Bond					0.00000	100.78332				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC458 On 31/07/2025 Spot Bond					0.00000	101.10406				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC460 On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC460 On 30/04/2025 Spot Bond					0.00000	101.04238				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC461 On 30/04/2026 Spot Bond					0.00000	100.99768				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC462 On 20/04/2032 Spot Bond					0.00000	99.96977				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC463 On 20/03/2026 Spot Bond					0.00000	100.62753				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC464 On 06/11/2024 Spot Bond					0.00000	100.52192				0.00	0	66,000,00
Total FRC465 SPOT										0.00	0	66,000,00
Total For FRC465										0.00	0	66,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC466 On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	62,000,00
Total FRC466 SPOT										0.00	0	62,000,00
Total For FRC466										0.00	0	62,000,00
FRI33 On 28/02/2033 Spot Bond			5.00000	111.29301	5.00000	111.28153				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.26000	119.68967	5.26000	119.67622				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.23879				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.93271				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.63748				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.64237				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.77247				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.20756				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.18507				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	103.12193				0.00	0	100,000,00
Total FRJ29 SPOT										0.00	0	100,000,00
Total For FRJ29										0.00	0	100,000,00
FRJ29S On 20/04/2029 Spot Bond					0.00000	99.92999				0.00	0	
Total FRJ29S SPOT										0.00	0	

Contract 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 FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.59030				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.51458				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.59764				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.79800	4.79800	4.79800	108.38529				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.23000	5.23000	5.23000	120.09799				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.71220				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.37000	118.15833	5.37000	118.14470				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.36000	235.17892	5.36000	235.15203				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.69000	113.83431	5.69000	113.82020				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.36000	5.36000	5.36000	235.15203				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.95000	163.63149	4.95000	163.61449				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	115.98850	3.70500	115.98034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.31000	118.99071	5.31000	118.97717				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.48000	232.80638	5.48000	232.77900				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.48000	232.80638	5.48000	232.77900				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.13000	165.94555	4.13000	165.93198				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.56000	231.24065	5.56000	231.21298				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.51000	116.24291	5.51000	116.22907				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.89000	212.38426	4.89000	212.36282				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.26000	106.59122	6.26000	106.57638				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.10000	210.37201	5.10000	210.34959				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.16000	209.80112	5.16000	209.77842				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.07000	221.55191	6.07000	221.52238				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13 ² On 31/01/2038 Spot Bond			6.21000	107.20400	6.21000	107.18921				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 ⁵ On 31/01/2038 Spot Bond			5.51000	5.51000	5.51000	116.22907				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 ⁶ On 31/01/2038 Spot Bond			5.30000	119.13012	5.30000	119.11660				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 ⁷ On 31/03/2028 Spot Bond			4.97000	211.61510	4.97000	211.59328				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 ⁸ On 07/12/2033 Spot Bond			5.84000	225.85951	5.84000	225.83079				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 ² On 31/03/2028 Spot Bond			5.10000	210.37201	5.10000	210.34959				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 ³ On 31/03/2028 Spot Bond			5.10000	210.37201	5.10000	210.34959				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 ⁴ On 31/03/2028 Spot Bond			4.50100	216.17037	4.50100	216.15079				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 ⁶ On 31/01/2025 Spot Bond			4.90000	163.77140	4.90000	163.75459				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 ⁹ On 31/03/2028 Spot Bond			5.45000	207.06672	5.45000	207.04271				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15 ⁰ On 31/03/2028 Spot Bond			5.49000	206.69279	5.49000	206.66860				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 ¹ On 31/01/2025 Spot Bond			4.87000	163.85541	4.87000	163.83873				0.00	0	
Total FRS151 SPOT										0.00	0	

Contract 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 FRS151									0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.96500	211.66307	4.96500	211.64127			0.00	0	
Total FRS152 SPOT									0.00	0	
Total For FRS152									0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.50000	5.50000	5.50000	206.57520			0.00	0	
Total FRS153 SPOT									0.00	0	
Total For FRS153									0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	100.05305			0.00	0	
Total FRS172 SPOT									0.00	0	
Total For FRS172									0.00	0	
FRS172 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.75904			0.00	0	86,000,00
Total FRS180 SPOT									0.00	0	86,000,00
Total For FRS180									0.00	0	86,000,00
FRS180 On 27/09/2025 Spot Bond					0.00000	100.55377			0.00	0	
Total FRS182 SPOT									0.00	0	
Total For FRS182									0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	188.92585			0.00	0	
Total FRS184 SPOT									0.00	0	
Total For FRS184									0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	152.83393			0.00	0	
Total FRS186 SPOT									0.00	0	
Total For FRS186									0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	213.10165			0.00	0	
Total FRS187 SPOT									0.00	0	
Total For FRS187									0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	214.48493			0.00	0	
Total FRS194 SPOT									0.00	0	
Total For FRS194									0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.69964			0.00	0	
Total FRS197 SPOT									0.00	0	
Total For FRS197									0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.84693			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	101.65577				0.00	0	26,000,00
Total FRS200 SPOT										0.00	0	26,000,00
Total For FRS200										0.00	0	26,000,00
FRS20 On 06/08/2025 Spot Bond					0.00000	101.26318				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.02618				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	101.41247				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	101.02515				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS225 On 21/12/2027 Spot Bond					0.00000	100.65975				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS228 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.66996				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 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	
FRS233 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	
FRS234 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	
FRS237 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	
FRS238 On 13/10/2023 Spot Bond					0.00000	107.55921				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	107.04248				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	73.70502				0.00	0	
Total FRS242 SPOT										0.00	0	

Contract 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 FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.39200				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	113.87853				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	99.99953				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	100.60526				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.10696				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	128.89123				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	100.71390				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.43335				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	100.56388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	131.49141				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.56650				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.56439				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 30/09/2024 Spot Bond					0.00000	100.65286				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS275 On 21/09/2024 Spot Bond					0.00000	100.83139				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.48447				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 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	
FRS282 On 30/09/2024 Spot Bond					0.00000	100.58535				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS283 On 28/02/2031 Spot Bond			10.25500	10.25500	10.25500	97.31266				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.25500	10.25500	10.25500	97.31266				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	102.11608				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS288 On 13/11/2023 Spot Bond					0.00000	98.40317				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS289 On 31/01/2030 Spot Bond			11.33900	11.33900	11.33900	93.02862				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS291 On 12/02/2024 Spot Bond					0.00000	95.63013				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS295 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	
FRS296 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	
FRS297 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	
FRS298 On 09/05/2025 Spot Bond					0.00000	112.35010				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS299 On 12/05/2023 Spot Bond					0.00000	118.89602				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 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	
FRS301 On 16/05/2027 Spot Bond					0.00000	101.57186				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS302 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	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	

Contract 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 FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.35469				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	102.22758				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.69619				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	109.94349				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.47000	9.47000	9.47000	101.22426				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	100.71649				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	102.45993				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	101.87742				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	101.02299				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS314 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS315 On 31/12/2027 Spot Bond					0.00000	100.56999				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS316 On 07/12/2033 Spot Bond					0.00000	102.55607				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS317 On 17/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			686,209,910,000,000.00	16,862,099,100	16,862,099,100	16,862,099,100
Total FRS318 SPOT										16,209,910,000,000.00	16,862,099,100	16,862,099,100
Total For FRS318										16,209,910,000,000.00	16,862,099,100	16,862,099,100
FRS318 On 02/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			550,429,320,000,000.00	45,504,293,200	45,504,293,200	45,504,293,200
Total FRS319 SPOT										10,429,320,000,000.00	45,504,293,200	45,504,293,200
Total For FRS319										10,429,320,000,000.00	45,504,293,200	45,504,293,200
FRS36 On 07/12/2023 Spot Bond			3.76000	3.76000	3.76000	333.16918			0.00	0	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.14000	334.45156	3.14000	334.43333			0.00	0	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.50000	3.50000	3.50000	333.69825			0.00	0	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.80896			0.00	0	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.21000	109.82817	5.21000	109.81597			0.00	0	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.85000	68.48363	4.85000	116.21578			0.00	0	80,000,000	80,000,000
Total FRS81 SPOT										0.00	0	80,000,000
Total For FRS81										0.00	0	80,000,000
FRS85 On 31/01/2025 Spot Bond			4.02000	4.02000	4.02000	166.24608			0.00	0	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS87 On 31/01/2025 Spot Bond			4.30000	4.30000	4.30000	165.44803				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.56000	4.56000	4.56000	331.55084				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.75000	106.84075	8.75000	106.81562				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.82000	104.11085	8.82000	104.08602				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.22000	101.29455	9.22000	101.26960				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			9.28000	104.10707	9.28000	104.08142				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.61000	104.38904	9.61000	104.36197				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.33000	99.31869	10.33000	99.29106				0.00	0	140,000,00
Total FRX30 SPOT										0.00	0	140,000,00
Total For FRX30										0.00	0	140,000,00
FRX31 On 21/02/2031 Spot Bond			10.61500	95.66021	10.61500	95.63288				0.00	0	300,000,00
Total FRX31 SPOT										0.00	0	300,000,00
Total For FRX31										0.00	0	300,000,00
FRX32 On 31/03/2032 Spot Bond			10.55000	100.39079	10.55000	100.36260				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.19000	68.30462	12.19000	68.28254				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.41344				0.00	0	
Total FS6A3 SPOT										0.00	0	

Contract 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 FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.36260				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.32312				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.34993				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.35782				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	99.97618				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	99.97576				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.93807				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.44612				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.20374				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.24805				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.55229				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.51000	119.95658	4.51000	119.94561				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.14252				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.77900	100.71468	8.77900	100.69148				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.55803				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.48000	102.52623	7.48000	102.50566				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.67159				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.63800				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.50797				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.46908				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.01619				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.41227				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.16250				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT32 On 18/04/2024 Spot Bond					0.00000	100.36458				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.59470				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.78727				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.57327				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.49777				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.92083				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.78893				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.88245				0.00	0	700,000,0€
Total GRT42 SPOT										0.00	0	700,000,0€
Total For GRT42										0.00	0	700,000,0€
GRT45 On 24/06/2023 Spot Bond					0.00000	100.79652				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.25680				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.12675				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.05107				0.00	0	43,000,0€
Total GRT49 SPOT										0.00	0	43,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT49										0.00	0	43,000,00
GRT50 On 10/06/2027 Spot Bond					0.00000	101.33363				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.84145				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.88022				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.76335				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	103.30058				0.00	0	1,000,000,00
Total GRT54 SPOT										0.00	0	1,000,000,00
Total For GRT54										0.00	0	1,000,000,00
GS0009 On 08/11/2023 Spot Bond					0.00000	101.55244				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.10000	9.10000	9.10000	100.68758				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.62467				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.37529				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T3 On 30/06/2023 Spot Bond					0.00000	100.37862				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	100.32686				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H12T15 On 31/03/2027 Spot Bond					0.00000	100.57007				0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T19 SPOT										0.00	0	30,000,00
Total For H12T19										0.00	0	30,000,00
H12T22 On 31/07/2027 Spot Bond					0.00000	109.00021				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	99.97750				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.09576				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.68418				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.49131				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.90993				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.35318				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	99.99985				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.94549				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	101.70525				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	100.36053				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HILB18 On 05/04/2028 Spot Bond					0.00000	100.36840			0.00	0	
Total HILB18 SPOT									0.00	0	
Total For HILB18									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.42000	331.86255	4.42000	331.83302			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.55000	4.55000	4.55000	334.45608			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.43500	101.08020	10.43500	101.05180			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.15000	78.10348	5.15000	112.36308			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.03500	85.03576	12.03500	85.00832			0.00	0	4,852,700,00
Total HWAY34 SPOT									0.00	0	4,852,700,00
Total For HWAY34									0.00	0	4,852,700,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.05041	100.00000	11.02569			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.10500	83.96871	12.10500	83.94146		1,563,966,000,000.00	129,200,000	4,719,200,00	
Total HWAY35 SPOT								1,563,966,000,000.00	129,200,000	4,719,200,00	
Total For HWAY35								1,563,966,000,000.00	129,200,000	4,719,200,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.04505	100.00000	11.02034			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.45000	167.89680	3.45000	167.88615		831,210,225,000,000.00	240,930,500,000	492,076,392,40	
Total I2025 SPOT								1,210,225,000,000.00	240,930,500,000	492,076,392,40	
Total For I2025								1,210,225,000,000.00	240,930,500,000	492,076,392,40	
I2029 On 31/03/2029 Spot Bond			4.04100	121.67332	4.04000	121.67053		445,604,752,967,400.00	110,270,911,400	225,460,601,00	
Total I2029 SPOT								15,604,752,967,400.00	110,270,911,400	225,460,601,00	
Total For I2029								15,604,752,967,400.00	110,270,911,400	225,460,601,00	
I2031 On 31/01/2031 Spot Bond			4.25000	100.87491	4.25000	100.86634		47,600,000,000,000.00	11,200,000,000	15,000,000,00	
Total I2031 SPOT								17,600,000,000,000.00	11,200,000,000	15,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2031									17,600,000,000,000.00	11,200,000,000	15,000,000,00
I2033 On 28/02/2033 Spot Bond			4.57000	115.52004	4.50000	116.21472			647,653,674,788,000.00	141,718,528,400	347,979,608,30
Total I2033 SPOT									17,653,674,788,000.00	141,718,528,400	347,979,608,30
Total For I2033									17,653,674,788,000.00	141,718,528,400	347,979,608,30
I2038 On 31/01/2038 Spot Bond			4.63000	128.92728	4.61000	129.22181			280,668,748,000,000.00	60,619,600,000	442,610,152,00
Total I2038 SPOT									10,668,748,000,000.00	60,619,600,000	442,610,152,00
Total For I2038									10,668,748,000,000.00	60,619,600,000	442,610,152,00
I2046 On 31/03/2046 Spot Bond			4.66000	112.91392	4.60000	113.98819			380,234,440,044,000.00	81,595,373,400	490,274,919,10
Total I2046 SPOT									10,234,440,044,000.00	81,595,373,400	490,274,919,10
Total For I2046									10,234,440,044,000.00	81,595,373,400	490,274,919,10
I2050 On 31/12/2050 Spot Bond			4.66000	115.33232	4.61000	116.33785			523,066,013,296,000.00	112,245,925,600	486,392,100,70
Total I2050 SPOT									13,066,013,296,000.00	112,245,925,600	486,392,100,70
Total For I2050									13,066,013,296,000.00	112,245,925,600	486,392,100,70
IBG01 On 07/02/2025 Spot Bond					0.00000	101.54087			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.34661			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.22000	332.26466	4.22000	332.23689			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.39025			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.59889			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.61154			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.11742			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.37068			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.28814				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.78913				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.70958				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.70275				0.00	0	320,000,00
Total IBL145 SPOT										0.00	0	320,000,00
Total For IBL145										0.00	0	320,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.43691				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.11656				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.14422				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.31481				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.65724				0.00	0	100,000,00
Total IBL160 SPOT										0.00	0	100,000,00
Total For IBL160										0.00	0	100,000,00
IBL162 On 13/04/2024 Spot Bond					0.00000	100.41130				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.15137				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL167 On 18/05/2024 Spot Bond					0.00000	101.49472				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.52276				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.31023				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.08318				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.16149				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.35685				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.16870				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.57120				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.20416				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.76811				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.65735				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.94549				0.00	0	
Total IBL200 SPOT										0.00	0	

Contract 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 IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.63202				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.37253				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.05849				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.02527				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.99203				0.00	0	516,000,00
Total IBL206 SPOT										0.00	0	516,000,00
Total For IBL206										0.00	0	516,000,00
IBL208 On 31/01/2025 Spot Bond					0.00000	101.99509				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.37536				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.70860				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.65791				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.81630				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.52273				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.03000	8.03000	8.03000	103.51953				0.00	0	76,000,00

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 IBL222 SPOT										0.00	0	76,000,00
Total For IBL222										0.00	0	76,000,00
IBL223 On 10/05/2027 Spot Bond					0.00000	101.77336				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.52110				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.17884				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.79904				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	96.17437				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.00869				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.88312				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.90797				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.64830				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.93000	8.93000	8.93000	102.86842				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.46030				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL234 On 29/06/2027 Spot Bond					0.00000	100.47450				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.09188				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.58229				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.83162				0.00	0	88,000,00
Total IBL237 SPOT										0.00	0	88,000,00
Total For IBL237										0.00	0	88,000,00
IBL238 On 14/07/2023 Spot Bond					0.00000	100.01301				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.02597				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.06932				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	99.78914				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	99.78169				0.00	0	57,000,00
Total IBL242 SPOT										0.00	0	57,000,00
Total For IBL242										0.00	0	57,000,00
IBL243 On 04/08/2023 Spot Bond					0.00000	101.65193				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.83500	9.83500	9.83500	99.35533				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.56128				0.00	0	
Total IBL245 SPOT										0.00	0	

Contract 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 IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.56213				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.98000	101.08206	7.98000	101.26220				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.19847				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.75275				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.14902				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.94807				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.80226				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.82395				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.09590				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.85029				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.89297				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	101.73450				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	102.21273				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			8.05000	8.05000	8.05000	100.80418				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.47904				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.32486				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.90885				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.26000	102.50689	9.26000	102.48126				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.76533				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.51000	103.91893	9.51000	103.89226				0.00	0	63,000,00
Total IDCG06 SPOT										0.00	0	63,000,00
Total For IDCG06										0.00	0	63,000,00
IDCG08 On 13/05/2030 Spot Bond			10.86500	106.89079	10.86500	106.95162				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.07000	106.18279	10.07000	106.15413				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.82587				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.32900				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.97247				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.73369				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.67792				0.00	0	7,000,00
Total IDCG19 SPOT										0.00	0	7,000,00
Total For IDCG19										0.00	0	7,000,00
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.30848				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.59745				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.82000	102.96955	8.82000	102.94514				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.24132				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.99211				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.23747				0.00	0	100,000,00
Total INLV07 SPOT										0.00	0	100,000,00
Total For INLV07										0.00	0	100,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	105.24115				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.13978				0.00	0	
Total INLV09 SPOT										0.00	0	

Contract 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 INLV09									0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.32451			0.00	0	
Total INLV10 SPOT									0.00	0	
Total For INLV10									0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.66561			0.00	0	
Total INLV11 SPOT									0.00	0	
Total For INLV11									0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.54343			0.00	0	49,000,00
Total INLV12 SPOT									0.00	0	49,000,00
Total For INLV12									0.00	0	49,000,00
INLV13 On 28/06/2028 Spot Bond					0.00000	100.58448			0.00	0	
Total INLV13 SPOT									0.00	0	
Total For INLV13									0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.05043			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.70088			0.00	0	
Total IPF30 SPOT									0.00	0	
Total For IPF30									0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.20382			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.42938			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.82395			0.00	0	
Total IPF34 SPOT									0.00	0	
Total For IPF34									0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.32914			0.00	0	
Total IPF35 SPOT									0.00	0	
Total For IPF35									0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.34400			0.00	0	
Total IPF36 SPOT									0.00	0	
Total For IPF36									0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.30674			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.33660				0.00	188,000,000	428,400,00
Total IPF38 SPOT										0.00	188,000,000	428,400,00
Total For IPF38										0.00	188,000,000	428,400,00
IPF39 On 23/02/2029 Spot Bond					0.00000	101.34400				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	101.07581				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.11894				0.00	0	5,000,00
Total IPFG01 SPOT										0.00	0	5,000,00
Total For IPFG01										0.00	0	5,000,00
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.29180				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.77192				0.00	0	22,000,00
Total IV050 SPOT										0.00	0	22,000,00
Total For IV050										0.00	0	22,000,00
IVC140 On 18/04/2024 Spot Bond					0.00000	100.21373				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.08836				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.17124				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.76634				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.11669				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.57771				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.06506				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.22350				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.20000	101.19733	8.20000	101.17498				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.15004				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.21000	101.56855	7.21000	101.54888				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.08146				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.25000	100.69786	8.25000	100.67577				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.08827				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.19000	100.69011	8.19000	100.66817				0.00	0	
Total IVC202 SPOT										0.00	0	

Contract 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 IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.50846				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.01903				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	99.82400				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	99.77043				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.43000	99.99074	8.43000	99.96806				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.76000	102.20645	5.76000	101.59158				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.12500	9.12500	9.12500	101.63115				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	102.00899				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.94120				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.41417				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.07000	10.07000	10.07000	99.88672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.17003				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.44000	9.44000	9.44000	99.67349				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.04953				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.41500	8.41500	8.41500	100.33027				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.04000	9.04000	9.04000	101.03801				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.19640				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.76162				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.75690				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	99.37992				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.76970				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.26822				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC240 On 20/12/2027 Spot Bond					0.00000	100.75920				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.74951				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.25523				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.47980				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.93247				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.68033				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond			99.95024		0.00000	100.12185				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond			99.95024		0.00000	100.17938				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVZ134 On 04/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.54183				0.00	0	
Total IVZ134 SPOT										0.00	0	
Total For IVZ134										0.00	0	
IVZ135 On 11/05/2023 Spot Bond			8.45000	8.45000	8.45000	99.37881				0.00	0	
Total IVZ135 SPOT										0.00	0	
Total For IVZ135										0.00	0	
IVZ136 On 16/05/2023 Spot Bond			8.45000	8.45000	8.45000	99.26463				0.00	0	
Total IVZ136 SPOT										0.00	0	
Total For IVZ136										0.00	0	
IVZ137 On 18/05/2023 Spot Bond			8.45000	8.45000	8.45000	99.21902				0.00	0	
Total IVZ137 SPOT										0.00	0	

Contract 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 IVZ137										0.00	0	
IVZ138 On 01/06/2023 Spot Bond			8.45000	8.45000	8.45000	98.90098				0.00	0	
Total IVZ138 SPOT										0.00	0	
Total For IVZ138										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	100.81606				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.17488				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	102.06583				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.99994				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.72931				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.76722				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.83623				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.75924				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.37141				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	101.20720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.25186				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.41358				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.46802				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.48052				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.36673				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.38723				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.57000	113.80730	9.57000	113.77791				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.01416				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.06583				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.36828				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.97077				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LHC01 On 19/07/2025 Spot Bond					0.00000	100.72230				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.83877				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.44451				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.47602				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.50753				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.06004				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.14850				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.24000	14.24000	14.24000	101.32909				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.37053				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.31364				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.86172				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	101.19355				0.00	19,900,000,000	19,900,000,000
Total MBF072 SPOT										0.00	19,900,000,000	19,900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF072										0.00	19,900,000,000	19,900,000,000
MBF07: On 30/09/2025 Spot Bond					0.00000	100.57583				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.78362				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.62662				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.39345				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.72639				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.47668				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.82000	8.82000	8.82000	107.12987				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	100.62069				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	101.34034				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01: On 10/12/2026 Spot Bond					0.00000	101.77150				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02: On 10/12/2026 Spot Bond			9.49000	102.71791	9.49000	102.69175			116,727,000,000.00		12,300,000	1,154,100,000
Total MML02 SPOT									116,727,000,000.00		12,300,000	1,154,100,000
Total For MML02									116,727,000,000.00		12,300,000	1,154,100,000
MML03: On 15/03/2028 Spot Bond					0.00000	102.35277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.72000	93.73317	9.72000	93.62900				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.79254				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.11000	103.57085	10.11000	103.54264				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.65967				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.19711				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.61428				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.19013				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.89519				0.00	0	5,000,00
Total MTN17 SPOT										0.00	0	5,000,00
Total For MTN17										0.00	0	5,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	102.19567				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.80563				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.04960				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN21 On 29/06/2023 Spot Bond					0.00000	100.88845				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.99184				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.41500	99.08570	9.41500	99.06052				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	102.88493				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.14131				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.28074				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.78899				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.38995				0.00	0	3,000,00
Total MTN28 SPOT										0.00	0	3,000,00
Total For MTN28										0.00	0	3,000,00
MTN29 On 15/03/2027 Spot Bond					0.00000	101.60687				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.44112				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.26566				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.75915				0.00	1,000,000,000	2,500,000,00
Total MTN32 SPOT										0.00	1,000,000,000	2,500,000,00

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 MTN32										0.00	1,000,000,000	2,500,000,000
MTN33 On 13/09/2029 Spot Bond					0.00000	101.73962				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	102.12261				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.61082				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.45444				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.61469				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	101.43911				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	101.43924				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR0 On 22/11/2025 Spot Bond					0.00000	101.39025				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.29925				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.77951				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.88037				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.97296				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.22000	102.36662	9.22000	102.34142				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.33000	102.72297	10.33000	102.69440				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	102.09571				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.90502				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	102.01585				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.89198				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.79554				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.76000	101.66492	8.76000	101.64124				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.97000	102.49447	8.97000	102.46963				0.00	0	17,000,00
Total NBK16A SPOT										0.00	0	17,000,00
Total For NBK16A										0.00	0	17,000,00
NBK17 On 22/04/2026 Spot Bond			9.10000	102.13861	9.10000	102.11364				0.00	0	5,417,150,00
Total NBK17A SPOT										0.00	0	5,417,150,00
Total For NBK17A										0.00	0	5,417,150,00
NBK20 On 01/06/2026 Spot Bond			9.19500	107.05874	9.19500	107.03230				0.00	0	16,470,050,00
Total NBK20A SPOT										0.00	0	16,470,050,00
Total For NBK20A										0.00	0	16,470,050,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK21/On 21/07/2027 Spot Bond			9.29500	107.18757	9.29500	107.16067				0.00	0	4,000,000
Total NBK21A SPOT										0.00	0	4,000,000
Total For NBK21A										0.00	0	4,000,000
NBK23/On 19/11/2025 Spot Bond			7.94800	110.74562	7.94800	110.72178				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			8.99000	111.74797	8.99000	111.72083				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 12/02/2025 Spot Bond					0.00000	103.08249				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	99.86779	100.00000	99.60906				0.00	0	1,665,000,000
Total NBK26A SPOT										0.00	0	1,665,000,000
Total For NBK26A										0.00	0	1,665,000,000
NBK26/On 22/04/2026 Spot Bond					0.00000	102.20912				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			8.91500	110.81157	8.91500	110.78487				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			7.98000	102.67053	7.98000	102.64858				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			9.06000	106.27336	9.06000	106.24736				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			8.79000	102.18220	8.79000	102.15792				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/On 09/11/2023 Spot Bond			8.56000	104.65114	8.56000	104.62692				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK35/On 10/05/2023 Spot Bond					0.00000	101.81095				0.00	3,000,000,000	1,500,000,000
Total NBK35B SPOT										0.00	3,000,000,000	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK35B										0.00	3,000,000,000	1,500,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	104.41493				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.17424				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.43567				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.23904				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.05553				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.39426				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.88432				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.16602				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.78449				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.86708				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.82496				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	102.25753				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	102.04399				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.59059				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.37623				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.15191				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.22565				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	101.24214				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.48313				0.00	0	100,000,00
Total NBKB64 SPOT										0.00	0	100,000,00
Total For NBKB64										0.00	0	100,000,00
NBKB6 On 21/02/2028 Spot Bond					0.00000	101.29522				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	101.35073				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.36153				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.58906				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NCLN82/JIBAR SPOT									0.00	0	
Total For NCLN82/JIBAR									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.31500	101.17362	10.31500	101.14597			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.71089			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.97000	101.31050	9.97000	101.28371			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.71494			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.72124			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.72932			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.14461			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.14461			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.38503			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.64612			0.00	0	
Total NGL05 SPOT									0.00	0	
Total For NGL05									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.95792			0.00	0	4,000,000.00

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 NGL06 SPOT										0.00	0	4,000,000.00
Total For NGL06										0.00	0	4,000,000.00
NGL07 On 09/04/2024 Spot Bond					0.00000	101.00647				0.00	0	30,000.00
Total NGL07 SPOT										0.00	0	30,000.00
Total For NGL07										0.00	0	30,000.00
NGL08 On 02/07/2025 Spot Bond					0.00000	104.43423				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.55006				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.52917				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.48036				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	101.15066				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	102.48262				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT104 On 15/01/2025 Spot Bond					0.00000	103.66292				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT105 On 22/05/2025 Spot Bond					0.00000	103.88949				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	105.68163				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT107 On 19/11/2025 Spot Bond					0.00000	106.27389				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 ¹ On 08/09/2026 Spot Bond					0.00000	104.57892				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 ¹ On 04/11/2026 Spot Bond					0.00000	102.22315				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 ¹ On 27/12/2026 Spot Bond					0.00000	102.15911				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 ¹ On 23/04/2027 Spot Bond					0.00000	99.84518				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 ¹ On 10/12/2027 Spot Bond					0.00000	101.09045				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.00368				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	101.02782				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.58290				0.00	0	3,105,000,00
Total NHM016 SPOT										0.00	0	3,105,000,00
Total For NHM016										0.00	0	3,105,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.78529				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.25411				0.00	0	400,000,00
Total NHM019 SPOT										0.00	0	400,000,00
Total For NHM019										0.00	0	400,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.02842				0.00	0	96,000,00
Total NHM020 SPOT										0.00	0	96,000,00
Total For NHM020										0.00	0	96,000,00
NHM02 On 26/11/2026 Spot Bond					0.00000	103.65507				0.00	0	
Total NHM021 SPOT										0.00	0	

Contract 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 NHM021									0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.76377			0.00	0	
Total NHM022 SPOT									0.00	0	
Total For NHM022									0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	99.94207			0.00	0	
Total NHM023 SPOT									0.00	0	
Total For NHM023									0.00	0	
NI202 On 07/12/2033 Spot Bond			5.53000	5.53000	5.53000	231.79875		2,212,000,000,000.00	400,000,000	200,000,000	
Total NI202 SPOT								2,212,000,000,000.00	400,000,000	200,000,000	
Total For NI202								2,212,000,000,000.00	400,000,000	200,000,000	
NI210 On 31/03/2028 Spot Bond			4.47000	4.47000	4.47000	216.45598		0.00	0	0	
Total NI210 SPOT								0.00	0	0	
Total For NI210								0.00	0	0	
NI25 On 31/01/2025 Spot Bond			4.20500	4.20500	4.20500	165.71824		0.00	0	0	
Total NI25 SPOT								0.00	0	0	
Total For NI25								0.00	0	0	
NI29 On 31/03/2029 Spot Bond			4.93000	4.93000	4.93000	115.85925		0.00	0	0	
Total NI29 SPOT								0.00	0	0	
Total For NI29								0.00	0	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NI33 SPOT								0.00	0	0	
Total For NI33								0.00	0	0	
NI38 On 31/01/2038 Spot Bond			5.36000	5.36000	5.36000	118.28296		0.00	0	0	
Total NI38 SPOT								0.00	0	0	
Total For NI38								0.00	0	0	
NILB11 On 31/01/2025 Spot Bond			4.31000	4.31000	4.31000	165.41963		0.00	0	0	
Total NILB11 SPOT								0.00	0	0	
Total For NILB11								0.00	0	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	277.12944	3.45000	277.11201		0.00	0	0	
Total NILB12 SPOT								0.00	0	0	
Total For NILB12								0.00	0	0	
NILB13 On 31/01/2025 Spot Bond			4.11000	4.11000	4.11000	165.98903		0.00	0	0	
Total NILB13 SPOT								0.00	0	0	
Total For NILB13								0.00	0	0	
NILB14 On 31/03/2028 Spot Bond			4.11500	4.11500	4.11500	219.98637		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 NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.26000	218.55485	4.26000	218.53645				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.38000	92.13405	5.38000	118.00663				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.37342				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	146.73025				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.21949				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.61063				0.00	0	580,000,0€
Total NN023 SPOT										0.00	0	580,000,0€
Total For NN023										0.00	0	580,000,0€
NN026 On 21/11/2025 Spot Bond					0.00000	101.45765				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.99661				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.31323				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN039 On 06/03/2027 Spot Bond					0.00000	99.72499				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.40872				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.85292				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.82327				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.26007				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.62458				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.72066				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.44677				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.91686				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.49103				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.19162				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.02097				0.00	0	
Total NN096 SPOT										0.00	0	

Contract 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 NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.67240				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.73123				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.85912				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.73123				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.41757				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	95.30681				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.73007				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.69638				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.35000	10.35000	10.35000	102.56376				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.74500	9.74500	9.74500	104.67987				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.77000	9.77000	9.77000	103.39021				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.33267				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	106.05931				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	142.37000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	131.46000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	145.08000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	142.79000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	141.20535				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF08(On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08(On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08(On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09(On 30/05/2023 Spot Bond					0.00000	101.10671				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09(On 17/08/2023 Spot Bond					0.00000	101.34566				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09(On 30/05/2023 Spot Bond					0.00000	101.09584				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09(On 30/05/2023 Spot Bond					0.00000	101.10331				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NNF09(On 13/06/2023 Spot Bond					0.00000	100.75809				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF09(On 20/06/2023 Spot Bond					0.00000	100.70303				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09(On 20/06/2023 Spot Bond					0.00000	100.70303				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF09(On 27/06/2023 Spot Bond					0.00000	100.46121				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NNF09(On 29/03/2028 Spot Bond					0.00000	100.49285				0.00	0	
Total NNF099 SPOT										0.00	0	

Contract 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 NNF099										0.00	0	
NNF10 On 30/03/2028 Spot Bond					0.00000	100.46744				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10 On 03/07/2023 Spot Bond					0.00000	100.37940				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.99943				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.93733				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.49593				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.38616				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.42363				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.43883				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.72787				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.44704				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.52994				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.46920				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.48077				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.27925				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.80000	214.60239	4.80000	214.58098				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.08000	109.51102	11.08000	109.47858				0.00	0	426,000,00
Total NRA028 SPOT										0.00	0	426,000,00
Total For NRA028										0.00	0	426,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	17.69690	100.00000	17.65752				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.44211				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.89568				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.38875				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.77262				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.64510				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.05019				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC36 On 07/09/2027 Spot Bond					0.00000	101.35132				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.18029				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.62606				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	101.53422				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.71429				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.24000	105.65293	8.24000	105.62974				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			8.72000	106.70722	8.72000	106.68247				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	101.46963				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.43310				0.00	0	71,000,00
Total OML12 SPOT										0.00	0	71,000,00
Total For OML12										0.00	0	71,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.59377				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.18582				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	99.77449				0.00	0	
Total OML15 SPOT										0.00	0	

Contract 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 OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.28361				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0: On 13/12/2027 Spot Bond					0.00000	101.49853				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.87444				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	102.15827				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.81152				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	100.98521				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	101.00301				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.21923				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.26102				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.22714				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.24757				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			8.70000	108.99019	8.57000	109.38126				410,073,545,010,000.00	3,495,410,752,300	1,574,166,001,80

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 R186 SPOT									10,073,545,010,000.00	495,410,752,300	574,166,001,80
Total For R186									10,073,545,010,000.00	495,410,752,300	574,166,001,80
R197 On 07/12/2023 Spot Bond			3.15000	334.43117	3.15000	334.41287			355,383,000,000,000.00	112,820,000,000	505,526,999,90
Total R197 SPOT									5,383,000,000,000.00	112,820,000,000	505,526,999,90
Total For R197									5,383,000,000,000.00	112,820,000,000	505,526,999,90
R202 On 07/12/2033 Spot Bond			4.53000	252.40666	4.53000	252.38342			187,104,402,000,000.00	41,303,400,000	67,582,768,30
Total R202 SPOT									17,104,402,000,000.00	41,303,400,000	67,582,768,30
Total For R202									17,104,402,000,000.00	41,303,400,000	67,582,768,30
R2030 On 31/01/2030 Spot Bond			10.05000	91.81395	9.93000	92.33453			057,735,402,530,000.00	3,090,321,930,600	2,788,760,017,60
Total R2030 SPOT									57,735,402,530,000.00	090,321,930,600	788,760,017,60
Total For R2030									57,735,402,530,000.00	090,321,930,600	788,760,017,60
R2032 On 31/03/2032 Spot Bond			10.74500	86.32479	10.63000	86.89141			136,875,747,402,000.00	2,432,468,659,600	1,383,368,007,50
Total R2032 SPOT									16,875,747,402,000.00	432,468,659,600	383,368,007,50
Total For R2032									16,875,747,402,000.00	432,468,659,600	383,368,007,50
R2035 On 28/02/2035 Spot Bond			11.34000	85.34325	11.23000	85.94780			000,133,486,144,000.00	1,763,680,201,600	1,720,811,767,60
Total R2035 SPOT									10,133,486,144,000.00	763,680,201,600	720,811,767,60
Total For R2035									10,133,486,144,000.00	763,680,201,600	720,811,767,60
R2037 On 31/01/2037 Spot Bond			11.64000	80.52237	11.53000	81.12744			907,666,804,768,000.00	765,263,471,200	1,635,647,706,30
Total R2037 SPOT									17,666,804,768,000.00	765,263,471,200	635,647,706,30
Total For R2037									17,666,804,768,000.00	765,263,471,200	635,647,706,30
R2040 On 31/01/2040 Spot Bond			11.87500	81.21508	11.76500	81.85550			792,968,923,625,000.00	1,077,302,646,200	1,081,358,668,00
Total R2040 SPOT									12,968,923,625,000.00	077,302,646,200	081,358,668,00
Total For R2040									12,968,923,625,000.00	077,302,646,200	081,358,668,00
R2044 On 31/01/2044 Spot Bond			11.96500	77.40958	11.85000	78.08464			673,311,173,299,500.00	641,313,094,300	2,184,363,104,80
Total R2044 SPOT									73,311,173,299,500.00	641,313,094,300	184,363,104,80
Total For R2044									73,311,173,299,500.00	641,313,094,300	184,363,104,80
R2048 On 28/02/2048 Spot Bond			11.91000	76.15015	11.81000	76.74812			913,692,656,388,000.00	2,343,718,946,800	1,345,388,255,10
Total R2048 SPOT									13,692,656,388,000.00	343,718,946,800	345,388,255,10
Total For R2048									13,692,656,388,000.00	343,718,946,800	345,388,255,10
R2053 On 31/03/2053 Spot Bond			11.79000	99.26498	11.79000	99.23392			844,164,000,000,000.00	71,600,000,000	76,117,532,20
Total R2053 SPOT									14,164,000,000,000.00	71,600,000,000	76,117,532,20
Total For R2053									14,164,000,000,000.00	71,600,000,000	76,117,532,20
R209 On 31/03/2036 Spot Bond			11.39500	65.93698	11.28500	66.46859			242,616,271,780,000.00	811,111,564,000	728,067,545,40
Total R209 SPOT									12,616,271,780,000.00	811,111,564,000	728,067,545,40
Total For R209									12,616,271,780,000.00	811,111,564,000	728,067,545,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210 On 31/03/2028 Spot Bond			3.76000	223.59875	3.76000	223.58293			69,980,593,600,000.00	18,611,860,000	279,215,350,10
Total R210 SPOT									9,980,593,600,000.00	18,611,860,000	279,215,350,10
Total For R210									9,980,593,600,000.00	18,611,860,000	279,215,350,10
R213 On 28/02/2031 Spot Bond			10.47500	82.64485	10.36500	83.13365			389,451,795,990,000.00	1,278,229,288,400	1,108,929,786,60
Total R213 SPOT									9,451,795,990,000.00	278,229,288,400	108,929,786,60
Total For R213									9,451,795,990,000.00	278,229,288,400	108,929,786,60
R214 On 28/02/2041 Spot Bond			11.75500	61.98948	11.64000	62.55819			145,401,748,010,000.00	267,579,902,000	417,503,041,00
Total R214 SPOT									15,401,748,010,000.00	267,579,902,000	417,503,041,00
Total For R214									15,401,748,010,000.00	267,579,902,000	417,503,041,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.49026			0.00	0	16,000,00
Total RDFB15 SPOT									0.00	0	16,000,00
Total For RDFB15									0.00	0	16,000,00
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.92116			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.20001			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.01939			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.02145			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.74284			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.55150			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.52644			0.00	0	
Total RDFB27 SPOT									0.00	0	
Total For RDFB27									0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.90488			0.00	0	
Total RDFG01 SPOT									0.00	0	

Contract 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 RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.42218				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.65966				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.68222				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.96321				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.97208				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.17186				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.94707				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	101.46034				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.03852				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.24870				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.78277				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.43963				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.24617				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RED70 On 17/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,269,707,10
Total RED706 SPOT										0.00	0	35,269,707,10
Total For RED706										0.00	0	35,269,707,10
RED70 On 17/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	45,000,292,90
Total RED707 SPOT										0.00	0	45,000,292,90
Total For RED707										0.00	0	45,000,292,90
RES49 On 03/08/2023 Spot Bond					0.00000	102.09513				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.11476				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	102.17421				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.70811				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.15653				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.00950				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES61 On 15/12/2027 Spot Bond					0.00000	100.81450				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.58863				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.78937				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.67587				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.67344				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.70659				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.69851				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.74294				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.73486				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.83167				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.82361				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	

Contract 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 RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.83042				0.00	0	410,000,000.00
Total RN2027 SPOT										0.00	0	410,000,000.00
Total For RN2027										0.00	0	410,000,000.00
RN2030 On 17/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	515,000,000,000.00	883,500,000.00	
Total RN2030 SPOT									10,000,000,000,000.00	515,000,000,000.00	383,500,000.00	
Total For RN2030									10,000,000,000,000.00	515,000,000,000.00	383,500,000.00	
RW23 On 10/12/2023 Spot Bond			9.50000	103.40630	9.50000	103.37993				0.00	0	14,000.00
Total RW23 SPOT										0.00	0	14,000.00
Total For RW23										0.00	0	14,000.00
RW28 On 10/12/2028 Spot Bond			11.46000	98.71105	11.46000	98.68083				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.66500	98.13870	11.66500	98.10814				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.00591				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.61000	99.38514	10.61000	99.35692				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	102.01658				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.35114				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.30000	106.28057	9.30000	106.25389			100,440,000,000.00		10,800,000	3,600.00
Total SBS20 SPOT									100,440,000,000.00		10,800,000	3,600.00
Total For SBS20									100,440,000,000.00		10,800,000	3,600.00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.01414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.89000	102.60629	8.89000	102.58164				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.31000	100.36472	9.31000	100.33949				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.57000	104.16586	9.57000	104.13911				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.29000	101.91185	9.29000	101.88670				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.24000	101.76795	9.24000	101.74256				0.00	0	4,000,00
Total SBS38 SPOT										0.00	0	4,000,00
Total For SBS38										0.00	0	4,000,00
SBS39 On 29/01/2030 Spot Bond			10.27000	99.45610	10.27000	99.42859				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.25500	107.75518	9.25500	107.72826				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.66500	108.91898	9.66500	108.89059				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.14000	9.14000	9.14000	102.54990				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	101.96010				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.37467				0.00	0	100,000,00
Total SBS53 SPOT										0.00	0	100,000,00
Total For SBS53										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
SBS57 On 12/06/2024 Spot Bond					0.00000	101.82398				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.28462				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	102.24745				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.62469				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.76776				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.80145				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.05923				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.71338				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.15753				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	102.18825				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.94576				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	101.30888				0.00	0	
Total SBS72 SPOT										0.00	0	

Contract 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 SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.14295				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.49124				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.34715				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.36340				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.10971				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.74436				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.68500	9.68500	9.68500	99.85617				0.00	0	37,000,00
Total SBS80 SPOT										0.00	0	37,000,00
Total For SBS80										0.00	0	37,000,00
SBSI11 On 07/12/2023 Spot Bond			4.05000	332.60717	4.05000	332.58087				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.28000	5.28000	5.28000	236.75020				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.24630				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.64048				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	102.88882				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.80800				0.00	0	400,000,00
Total SBT104 SPOT										0.00	0	400,000,00
Total For SBT104										0.00	0	400,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	103.84253				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	102.96296				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	102.63292				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	100.84692				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.87418				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.45500	104.47307	9.45500	104.44656				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.00768				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	103.01698				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.80037				0.00	0	100,000,00
Total SBT207 SPOT										0.00	0	100,000,00
Total For SBT207										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
SBT208 On 28/11/2025 Spot Bond					0.00000	103.60517				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.75946				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	102.20462				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.98094				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.52000	96.92959	9.52000	96.90469				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.78437				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.58198				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.56480				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.61609				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.65057				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.63340				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.59908				0.00	0	
Total SLRB8 SPOT										0.00	0	

Contract 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 SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.65035				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.68485				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.67624				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.66762				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.71885				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.23928				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.97161				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	100.33703				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.35765				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.70294				0.00	0	1,500,000.00
Total SOL02 SPOT										0.00	0	1,500,000.00
Total For SOL02										0.00	0	1,500,000.00
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.82116				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.30908				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.32765				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.31062				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.33217				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.04352				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.43553				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.16955				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.51845				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.69053				0.00	0	12,000,00
Total SPG010 SPOT										0.00	0	12,000,00
Total For SPG010										0.00	0	12,000,00
SPG01 On 12/07/2025 Spot Bond					0.00000	100.37698				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01 On 29/03/2028 Spot Bond					0.00000	100.44255				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.17294				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.41035				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.80544				0.00	0	50,000,00
Total SSA07 SPOT										0.00	0	50,000,00
Total For SSA07										0.00	0	50,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	101.13613				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.95000	4.95000	4.95000	163.61449				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.54500	109.48676	8.54500	109.46160				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.85500	85.58234	9.85500	85.55997				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	100.27517				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.69962				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			9.00000	100.53458	9.00000	100.51082				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.31000	118.99071	5.31000	118.97717				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.82793				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	102.02534				0.00	0	
Total SSN046 SPOT										0.00	0	

Contract 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 SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.69500				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.18000	4.18000	4.18000	332.31775				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.35500	4.35500	4.35500	165.29186				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.51000	5.51000	5.51000	116.22907				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.88000	4.88000	4.88000	116.17732				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.94000	4.94000	4.94000	211.88148				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.23454				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.21961				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.84211				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.82887				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	107.54769				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.06574				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.71016				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.16123				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	101.27936				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.93170				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.82723				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.40500	5.40500	5.40500	234.25877				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.84904				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.45476				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 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	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.05977				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.59500	89.38878	10.59500	89.36329				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 21/12/2026 Spot Bond					0.00000	100.74420				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.92000	212.09545	4.92000	212.07386				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.48000	232.80638	5.48000	232.77900				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.13176				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/06/2023 Spot Bond					0.00000	100.85967				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	101.07103				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	98.39677				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	98.13522				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	98.51723				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15 On 21/02/2024 Spot Bond			7.29000	7.29000	7.29000	101.19244				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	100.91690				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	99.51621				0.00	0	
Total SSN173 SPOT										0.00	0	

Contract 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 SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	104.21327				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 31/03/2046 Spot Bond			4.64739	113.14082	4.64739	113.13014				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 31/12/2050 Spot Bond			4.65091	47.93166	4.65091	115.50518				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17 On 28/09/2027 Spot Bond					0.00000	100.60828				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18 On 09/06/2024 Spot Bond					0.00000	100.87556				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18 On 18/02/2024 Spot Bond					0.00000	101.29727				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18 On 28/04/2023 Spot Bond					0.00000	101.82708				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SSN18 On 17/05/2023 Spot Bond					0.00000	101.33738				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN18 On 22/05/2023 Spot Bond					0.00000	101.24867				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN18 On 22/05/2023 Spot Bond					0.00000	101.24867				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN18 On 23/05/2023 Spot Bond					0.00000	101.21729				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN18 On 23/05/2023 Spot Bond					0.00000	101.21729				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN190 On 30/05/2023 Spot Bond					0.00000	101.09313				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SSN191 On 14/06/2023 Spot Bond					0.00000	100.75893				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN192 On 15/06/2023 Spot Bond					0.00000	100.74369				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN193 On 15/06/2023 Spot Bond					0.00000	100.74369				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN194 On 20/06/2023 Spot Bond					0.00000	100.62583				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN195 On 20/09/2023 Spot Bond					0.00000	100.61769				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN196 On 17/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	16,853,723,50
Total SSN196 SPOT										0.00	0	16,853,723,50
Total For SSN196										0.00	0	16,853,723,50
SSN197 On 02/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	45,443,689,70
Total SSN197 SPOT										0.00	0	45,443,689,70
Total For SSN197										0.00	0	45,443,689,70
SST201 On 08/12/2026 Spot Bond					0.00000	101.51475				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	102.56204				0.00	0	52,000,00
Total SST202 SPOT										0.00	0	52,000,00
Total For SST202										0.00	0	52,000,00
SST203 On 03/03/2028 Spot Bond					0.00000	101.16551				0.00	0	300,000,00
Total SST203 SPOT										0.00	0	300,000,00
Total For SST203										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
STF001 On 01/03/2027 Spot Bond					0.00000	103.97734				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	101.01402				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.06000	100.35314	9.06000	100.32885				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.38454				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.36992				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.31863				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.39527				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.34912				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.08636				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.34912				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.19000	101.19192	7.19000	101.17218				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.70000	101.27122	7.70000	101.25009				0.00	0	
Total T17A32 SPOT										0.00	0	

Contract 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 T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.25903				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.32612				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.35694				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.34920				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.27000	102.12218	9.27000	102.09663				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.70184				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.83688				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.42118				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.23481				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.54010				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.94347				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16€ On 27/05/2024 Spot Bond					0.00000	101.52758				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.18804				0.00	0	500,000,00
Total TFS164 SPOT										0.00	0	500,000,00
Total For TFS164										0.00	0	500,000,00
TFS165 On 15/10/2023 Spot Bond					0.00000	99.98364				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.09119				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.37766				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.44419				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	101.00322				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	101.10757				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.28719				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.38323				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	101.79938				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	101.99791				0.00	0	2,500,000,00
Total TFS174 SPOT										0.00	0	2,500,000,00
Total For TFS174										0.00	0	2,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS175 On 13/03/2026 Spot Bond					0.00000	100.79690				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	100.81385				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										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	101.34937				0.00	0	450,000,00
Total TH16A2 SPOT										0.00	0	450,000,00
Total For TH16A2										0.00	0	450,000,00
TH16A3 On 21/08/2024 Spot Bond			8.47000	101.36600	8.47000	101.34277				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	101.35712				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	101.35247				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.74000	100.93946	5.74000	100.92368				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.38655				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.56643				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.44540				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.43456				0.00	0	
Total TH16C1 SPOT										0.00	0	

Contract 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 TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.50888				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.48876				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.76720				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.89853				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.82129				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.41875				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.39555				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.38781				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.47443				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.43886				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.43422				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.75873				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.70160				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.66608				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	101.26101				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.38790				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.20473				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.49621				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.46527				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.65081				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.61990				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.26263				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	101.26105				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL25 On 04/09/2024 Spot Bond			9.13000	101.75771	9.13000	101.73303				0.00	0	70,000,00
Total TL25 SPOT										0.00	0	70,000,00
Total For TL25										0.00	0	70,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	102.81332				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	99.88850				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.04000	100.33277	9.04000	100.30841			1,349,672,000,000.00		149,300,000	149,300,00
Total TL28 SPOT									1,349,672,000,000.00		149,300,000	149,300,00
Total For TL28									1,349,672,000,000.00		149,300,000	149,300,00
TL29 On 24/04/2025 Spot Bond					0.00000	101.27365				0.00	0	100,000,00
Total TL29 SPOT										0.00	0	100,000,00
Total For TL29										0.00	0	100,000,00
TL30 On 10/06/2024 Spot Bond					0.00000	101.61685				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.58549				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	102.07730				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.00460				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.62000	105.52379	9.62000	105.49640				0.00	0	209,500,00
Total TN23 SPOT										0.00	0	209,500,00
Total For TN23										0.00	0	209,500,00
TN23/R On 06/11/2023 Spot Bond			100.00000	73.00263	100.00000	72.83928				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.72000	101.09989	9.72000	101.07339			45,684,000,000.00		4,700,000	1,689,400,00
Total TN25 SPOT									45,684,000,000.00		4,700,000	1,689,400,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN25									45,684,000,000.00	4,700,000	1,689,400,00
TN25/R On 19/08/2025 Spot Bond			100.00000	24.49884	100.00000	24.44402			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.09000	96.16182	11.09000	96.13315			22,180,000,000,000.00	2,000,000,000	22,071,000,00
Total TN27 SPOT									22,180,000,000,000.00	2,000,000,000	22,071,000,00
Total For TN27									22,180,000,000,000.00	2,000,000,000	22,071,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	14.89689	100.00000	14.86356			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.86000	99.47485	10.86000	99.44579			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.49000	95.43121	11.49000	95.40208			0.00	0	900,000,00
Total TN30 SPOT									0.00	0	900,000,00
Total For TN30									0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	114.16682	8.00000	114.14235			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.43700	95.85077	12.43700	95.81883			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.81000	86.07023	12.81000	86.04104			25,620,000,000.00	2,000,000	622,000,00
Total TN40 SPOT									25,620,000,000.00	2,000,000	622,000,00
Total For TN40									25,620,000,000.00	2,000,000	622,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.31520	10.75000	100.28650			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.86753			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.98094			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.83000	104.82158	5.83000	104.09956			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.81546				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.66872				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.67745				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.68958				0.00	0	10,000,00
Total TR5A22 SPOT										0.00	0	10,000,00
Total For TR5A22										0.00	0	10,000,00
TR5A31 On 20/06/2026 Spot Bond			7.59000	102.56927	7.59000	102.54828				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.15831				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			9.00000	100.37954	9.00000	100.35540				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.15831				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			8.60000	100.17999	8.60000	100.15694				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	99.16093				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	100.47244				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5B On 20/06/2026 Spot Bond					0.00000	100.73481				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.71059				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.86783				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.86783				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	93.52201				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	93.01528				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.41288				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.43583				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.99024				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	101.73021				0.00	0	
Total TWC436 SPOT										0.00	0	

Contract 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 TWC436										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	101.12118				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	101.03252				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.32436				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	100.92646				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	100.47848				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	100.26231				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			894,000,000,000.00	58,940,000,000	73,400,000,00	
Total TWC443 SPOT									14,000,000,000,000.00	58,940,000,000	73,400,000,00	
Total For TWC443									14,000,000,000,000.00	58,940,000,000	73,400,000,00	
UG26 On 09/03/2026 Spot Bond			10.89000	102.28126	10.89000	102.25180			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.52204				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.58125				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.54776				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.65911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.51347				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.68481				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.44500	10.44500	10.44500	103.01234				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.68481				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.72593				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.90744				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.94168				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.89033				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.97618				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.39963				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.25532				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE18 On 27/08/2024 Spot Bond					0.00000	102.17123			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.56266			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.21292			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.61575			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.63e+017	687,330,748,100	413,159,597,80
Total for SPOT :									2.63e+017	687,330,748,100	413,159,597,80
Total Futures									2.63e+017	687,331,200,409	413,161,071,12
Total Options									0.00	0	124,77
Grand Total:									2.63e+017	687,331,200,409	413,161,195,90