



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/04/2023

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			12.19938	73.88447	12.20597	73.85373			0.00	0	
ES33	On	03/08/2023	Bond Future			12.33687	75.44764	12.34366	75.41660			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.48312	73.25433	12.49022	73.22254			0.00	0	
ES33	On	01/02/2024	Bond Future			12.61259	74.93428	12.61994	74.90202			0.00	0	
ES33	On	02/05/2024	Bond Future			12.75691	72.80503	12.76461	72.77192			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/05/2023	Bond Future			12.62881	70.82869	12.65536	70.68611			0.00	0	
ES42	On	03/08/2023	Bond Future			12.75846	72.32721	12.78597	72.18197			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			12.89517	69.60135	12.92381	69.45291			0.00	0	
ES42	On	01/02/2024	Bond Future			13.01152	71.19849	13.04122	71.04686			0.00	0	
ES42	On	02/05/2024	Bond Future			13.14483	68.52237	13.17575	68.36728			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			168.74969	168.74969	168.70279	168.70279			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	Op Intere
I2025	On	03/08/2023	Bond Future			170.55196	170.55196	170.50485	170.50485			1,705,519.60	10	5,80
I2025	On	02/11/2023	Bond Future			174.17639	174.17639	174.12797	174.12797			0.00	0	
I2025	On	01/02/2024	Bond Future			176.34919	176.34919	176.30038	176.30038			0.00	0	
I2025	On	02/05/2024	Bond Future			180.28034	180.28034	180.23024	180.23024			0.00	0	
Total I2025 Future												1,705,519.60	10	11,04
Total For I2025												1,705,519.60	10	11,04
I2029	On	04/05/2023	Bond Future			122.50201	122.50201	122.52021	122.52021			0.00	0	1,20
I2029	On	03/08/2023	Bond Future			125.09382	125.09382	125.11297	125.11297			0.00	0	1,80
I2029	On	02/11/2023	Bond Future			126.40642	126.40642	126.42578	126.42578			0.00	0	
I2029	On	01/02/2024	Bond Future			129.30288	129.30288	129.32313	129.32313			0.00	0	
I2029	On	02/05/2024	Bond Future			130.79971	130.79971	130.82034	130.82034			0.00	0	
Total I2029 Future												0.00	0	3,11
Total For I2029												0.00	0	3,11
I2033	On	04/05/2023	Bond Future			116.68105	116.68105	116.56379	116.56379			0.00	0	5,00
I2033	On	03/08/2023	Bond Future			119.14966	119.14966	119.03048	119.03048			0.00	0	7,10
I2033	On	02/11/2023	Bond Future			120.24332	120.24332	120.12140	120.12140			0.00	0	
I2033	On	01/02/2024	Bond Future			122.99853	122.99853	122.87414	122.87414			0.00	0	
I2033	On	02/05/2024	Bond Future			124.25851	124.25851	124.13137	124.13137			0.00	0	
Total I2033 Future												0.00	0	7,71
Total For I2033												0.00	0	7,71
I2038	On	04/05/2023	Bond Future			129.33017	129.33017	129.46472	129.46472			0.00	0	2,80
I2038	On	03/08/2023	Bond Future			130.07749	130.07749	130.21545	130.21545			0.00	0	2,10
I2038	On	02/11/2023	Bond Future			132.84157	132.84157	132.98248	132.98248			0.00	0	1,30
I2038	On	01/02/2024	Bond Future			133.84038	133.84038	133.98488	133.98488			0.00	0	
I2038	On	02/05/2024	Bond Future			136.82366	136.82366	136.97134	136.97134			0.00	0	
Total I2038 Future												0.00	0	6,41
Total For I2038												0.00	0	6,41
I2046	On	04/05/2023	Bond Future			113.98829	113.98829	113.97199	113.97199			0.00	0	10,20
I2046	On	03/08/2023	Bond Future			116.40010	116.40010	116.38390	116.38390			0.00	0	13,00
I2046	On	02/11/2023	Bond Future			116.75892	116.75892	116.74224	116.74224			0.00	0	4,20
I2046	On	01/02/2024	Bond Future			119.43474	119.43474	119.41816	119.41816			0.00	0	
I2046	On	02/05/2024	Bond Future			119.91949	119.91949	119.90266	119.90266			0.00	0	
Total I2046 Future												0.00	0	27,54
Total For I2046												0.00	0	27,54
I2050	On	04/05/2023	Bond Future			116.30305	116.30305	116.49030	116.49030			0.00	0	9,80
I2050	On	03/08/2023	Bond Future			116.54922	116.54922	116.74105	116.74105			0.00	0	10,50
I2050	On	02/11/2023	Bond Future			119.02616	119.02616	119.22174	119.22174			0.00	0	3,10
I2050	On	01/02/2024	Bond Future			119.47676	119.47676	119.67734	119.67734			0.00	0	

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			122.13980	122.13980	122.34471	122.34471			0.00	0	
Total I2050 Future												0.00	0	23,53
Total For I2050												0.00	0	23,53
R186	On	04/05/2023	Bond Future			8.82356	109.08698	8.82416	109.08510		5.06	0.00	0	39,04
R186	On	03/08/2023	Bond Future			8.85431	106.06002	8.85479	106.05860		4.84	0.00	0	81,02
R186	On	02/11/2023	Bond Future			8.88380	108.28840	8.88439	108.28678		4.40	0.00	0	16,38
R186	On	01/02/2024	Bond Future			8.84832	105.43580	8.84882	105.43453		4.13	0.00	0	
R186	On	02/05/2024	Bond Future			8.83475	107.76209	8.83534	107.76070		3.67	0.00	0	
Total R186 Future												0.00	0	136,45
R186	On	04/05/2023	Bond Future	8.82	Call			371.09000	0.37109	350,430	5.53	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			384.14000	0.38414	361,600	5.53	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			387.72000	0.38772	367,040	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			369.38000	0.36938	346,820	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			404.76000	0.40476	384,080	5.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			355.05000	0.35505	332,490	5.55	0.00	0	
R186	On	04/05/2023	Bond Future		Call			9,085.10000	9.08510	9,086,980	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			12.99000	0.01299	9,400	4.83	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			1,482.78000	1.48278	1,477,310	4.83	0.00	0	20
R186	On	03/08/2023	Bond Future	9.73	Put			322.23000	0.32223	317,860	5.40	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,884.07000	2.88407	2,881,150	5.41	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			317.47000	0.31747	313,130	5.41	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,907.76000	2.90776	2,904,870	5.42	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			312.62000	0.31262	308,310	5.42	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,860.28000	2.86028	2,857,330	5.40	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,289.78000	2.28978	2,287,150	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			911.80000	0.91180	907,550	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,308.46000	2.30846	2,305,840	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			903.46000	0.90346	899,220	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,860.34000	1.86034	1,857,520	4.72	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			1,133.58000	1.13358	1,129,140	4.72	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,460.07000	4.46007	4,458,830	5.37	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			345.08000	0.34508	342,220	5.37	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.38	Call			2,271.16000	2.27116	2,268,520	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			920.21000	0.92021	915,950	4.83	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			996.64000	0.99664	993,410	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,686.14000	2.68614	2,684,180	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			989.48000	0.98948	986,250	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,650.47000	2.65047	2,648,510	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		1,003.86000	1.00386	1,000,630	4.64	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		2,668.28000	2.66828	2,666,320	4.65	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call		725.37000	0.72537	724,020	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,715.84000	2.71584	2,713,100	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		734.03000	0.73403	732,680	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put		2,700.38000	2.70038	2,697,640	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call		717.15000	0.71715	715,810	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put		2,731.74000	2.73174	2,729,010	3.46	0.00	0	
Total R186 Option											0.00	0	3,83
Total For R186											0.00	0	140,28
R197	On	04/05/2023	Bond Future			336.53508	336.53508	336.52537	336.52537		0.00	0	30
R197	On	03/08/2023	Bond Future			334.54176	334.54176	334.53333	334.53333		0.00	0	
R197	On	02/11/2023	Bond Future			341.65116	341.65116	346.79873	346.79873		0.00	0	
Total R197 Future											0.00	0	30
Total For R197											0.00	0	30
R202	On	04/05/2023	Bond Future			252.98964	252.98964	252.93230	252.93230		0.00	0	4,48
R202	On	03/08/2023	Bond Future			253.50164	253.50164	253.44409	253.44409		0.00	0	5,42
R202	On	02/11/2023	Bond Future			258.88902	258.88902	258.82974	258.82974		0.00	0	
R202	On	01/02/2024	Bond Future			259.79063	259.79063	259.73121	259.73121		0.00	0	
R202	On	02/05/2024	Bond Future			265.58161	265.58161	265.52056	265.52056		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			10.20173	91.60753	10.20788	91.58010	8.62	2,198,580.72	24	14,08
R2030	On	03/08/2023	Bond Future			10.29396	89.51559	10.30034	89.48799	8.79	0.00	0	90,16
R2030	On	02/11/2023	Bond Future			10.38169	91.39612	10.38843	91.36783	8.46	0.00	0	
R2030	On	01/02/2024	Bond Future			10.44126	89.46459	10.44829	89.43598	8.26	0.00	0	
R2030	On	02/05/2024	Bond Future			10.52533	91.43827	10.53277	91.40897	7.64	0.00	0	
Total R2030 Future											2,198,580.72	24	104,26
R2030	On	04/05/2023	Bond Future	9.67	Put		2,450.27000	2.45027	2,419,970	8.38	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call		7,720.04000	7.72004	7,747,470	12.93	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		0.00000	0.00000	0,000	12.93	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call		9,524.12000	9.52412	9,551,550	12.93	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		0.00000	0.00000	0,000	12.93	0.00	0	47
R2030	On	04/05/2023	Bond Future	12.57	Call		9,794.18000	9.79418	9,821,610	12.93	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		0.00000	0.00000	0,000	12.93	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Call		2,020.50000	2.02050	2,030,440	10.83	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put		75.87000	0.07587	58,380	10.83	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		4,875.09000	4.87509	4,901,980	12.16	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	11.34	Put			1.04000	0.00104	0,500	12.16	0.00	0	13
R2030	On	04/05/2023	Bond Future	11.62	Call			6,027.46000	6.02746	6,054,800	12.69	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			0.14000	0.00014	0,050	12.69	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.52	Call			1,524.80000	1.52480	1,525,840	10.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			146.38000	0.14638	119,990	10.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			1,561.57000	1.56157	1,563,350	10.56	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			139.43000	0.13943	113,780	10.56	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call			1,598.58000	1.59858	1,601,080	10.58	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			132.75000	0.13275	107,820	10.58	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			34.64000	0.03464	27,780	8.70	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			1,968.77000	1.96877	1,934,480	8.70	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			193.99000	0.19399	176,710	9.30	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	10.00	Put			1,127.16000	1.12716	1,082,450	9.30	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call			1,173.84000	1.17384	1,167,440	10.31	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.03	Call			0.00000	0.00000	0,000	6.21	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			5,452.82000	5.45282	5,425,390	6.21	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			3.13000	0.00313	2,030	8.12	0.00	0	13
R2030	On	04/05/2023	Bond Future	9.58	Put			2,859.34000	2.85934	2,830,810	8.12	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			10.44000	0.01044	7,570	8.38	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			234.12000	0.23412	200,290	10.31	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			1,921.95000	1.92195	1,928,700	9.11	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	10.40	Put			1,492.25000	1.49225	1,471,400	9.11	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			2,580.74000	2.58074	2,590,390	9.34	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put			1,084.52000	1.08452	1,066,570	9.34	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			4,773.44000	4.77344	4,790,780	10.01	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			416.15000	0.41615	405,890	10.01	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			404.13000	0.40413	394,070	10.03	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			9,291.90000	9.29190	9,317,480	10.66	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			45.28000	0.04528	43,260	10.66	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	12.89	Call			10,389.01000	10.38901	10,415,460	10.66	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			22.51000	0.02251	21,360	10.66	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.35	Call			4,808.04000	4.80804	4,825,470	10.02	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			410.16000	0.41016	399,990	10.02	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			4,842.58000	4.84258	4,860,120	10.03	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			1,591.51000	1.59151	1,575,120	9.12	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			881.88000	0.88188	884,870	8.22	0.00	0	80
R2030	On	02/11/2023	Bond Future	9.57	Put			4,400.19000	4.40019	4,374,890	8.22	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			1,649.45000	1.64945	1,655,530	8.51	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.80	Call			3,325.97000	3.32597	3,337,710	9.10	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			1,619.79000	1.61979	1,603,240	9.10	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/11/2023	Bond Future	10.81	Call		3,352.84000	3.35284	3,364,660	9.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		2,998.17000	2.99817	2,975,960	8.51	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,605.72000	1.60572	1,589,250	9.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		3,379.55000	3.37955	3,391,450	9.12	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call		5,599.62000	5.59962	5,617,000	9.78	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put		809.89000	0.80989	798,980	9.78	0.00	0	80
R2030	On	01/02/2024	Bond Future	11.31	Call		4,889.44000	4.88944	4,904,910	9.30	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,467.80000	1.46780	1,454,660	9.30	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.35	Call		5,002.80000	5.00280	5,018,510	9.33	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Put		4,799.93000	4.79993	4,775,950	8.01	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		1,675.00000	1.67500	1,681,660	8.22	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	9.93	Put		3,815.25000	3.81525	3,793,300	8.22	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		809.94000	0.80994	801,060	9.87	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Call		1,923.20000	1.92320	1,930,720	8.31	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put		3,479.08000	3.47908	3,457,990	8.31	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,416.04000	1.41604	1,403,190	9.34	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		5,059.51000	5.05951	5,075,330	9.35	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,405.79000	1.40579	1,393,000	9.35	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		7,225.17000	7.22517	7,244,900	9.87	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,426.35000	1.42635	1,413,450	9.33	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,135.35000	1.13535	1,139,980	8.01	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		5,031.13000	5.03113	5,046,890	9.34	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		1,563.59000	1.56359	1,570,560	7.38	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,425.77000	4.42577	4,403,440	7.38	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		1,579.05000	1.57905	1,586,080	7.39	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,400.29000	4.40029	4,378,020	7.39	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		1,548.56000	1.54856	1,555,480	7.37	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,451.70000	4.45170	4,429,320	7.37	0.00	0	
Total R2030 Option											0.00	0	14,80
Total For R2030											2,198,580.72	24	119,07
R2032	On	04/05/2023	Bond Future			10.89713	86.02341	10.89330	86.04273	10.26	7,053,919.62	82	72,10
R2032	On	03/08/2023	Bond Future			10.99835	87.82202	10.99427	87.84214	10.71	5,269,321.20	60	103,10
R2032	On	02/11/2023	Bond Future			11.10464	85.50609	11.10041	85.52647	11.01	19,238,870.25	225	64,30
R2032	On	01/02/2024	Bond Future			11.18653	87.44772	11.18204	87.46889	10.35	0.00	0	
R2032	On	02/05/2024	Bond Future			11.28630	85.21524	11.28162	85.23678	10.14	0.00	0	
Total R2032 Future											31,562,111.07	367	239,60
R2032	On	04/05/2023	Bond Future	9.80	Call		0.00000	0.00000	0,000	7.38	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		11,616.56000	11.61656	11,597,240	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			613.09000	0.61309	567,960	11.53	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Call			1,147.60000	1.14760	1,101,840	12.04	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put			312.20000	0.31220	285,760	12.04	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.69	Call			212.12000	0.21212	181,610	10.89	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Put			4,505.10000	4.50510	4,524,410	8.45	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			2,427.34000	2.42734	2,394,960	12.91	0.00	0	4:
R2032	On	04/05/2023	Bond Future	11.37	Put			66.99000	0.06699	53,930	12.91	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			586.90000	0.58690	542,160	11.50	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			654.02000	0.65402	628,600	11.50	0.00	0	
R2032	On	04/05/2023	Bond Future	10.30	Call			4.27000	0.00427	2,500	9.52	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			629.74000	0.62974	603,930	11.53	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Call			941.34000	0.94134	894,610	11.87	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Put			405.38000	0.40538	377,970	11.87	0.00	0	13,0:
R2032	On	04/05/2023	Bond Future	10.53	Put			1,921.31000	1.92131	1,926,130	10.36	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			130.51000	0.13051	107,200	10.66	0.00	0	4:
R2032	On	04/05/2023	Bond Future	10.62	Put			1,523.87000	1.52387	1,519,880	10.66	0.00	0	
R2032	On	04/05/2023	Bond Future	10.69	Put			1,245.76000	1.24576	1,234,570	10.89	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			561.36000	0.56136	517,040	11.47	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			678.99000	0.67899	653,990	11.47	0.00	0	
R2032	On	04/05/2023	Bond Future	9.80	Put			5,757.78000	5.75778	5,777,100	7.38	0.00	0	
R2032	On	04/05/2023	Bond Future	9.85	Call			0.00000	0.00000	0,000	7.62	0.00	0	6,5:
R2032	On	04/05/2023	Bond Future	9.85	Put			5,483.52000	5.48352	5,502,840	7.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Call			0.02000	0.00002	0,010	8.45	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.30	Put			3,067.44000	3.06744	3,084,990	9.52	0.00	0	
R2032	On	04/05/2023	Bond Future	10.53	Call			62.54000	0.06254	48,040	10.36	0.00	0	7:
R2032	On	03/08/2023	Bond Future	11.75	Put			795.31000	0.79531	791,620	11.89	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			4,453.94000	4.45394	4,430,120	11.90	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			785.01000	0.78501	781,310	11.90	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call			136.32000	0.13632	131,930	10.02	0.00	0	1,5:
R2032	On	03/08/2023	Bond Future	11.90	Call			4,969.87000	4.96987	4,945,970	12.07	0.00	0	5,0:
R2032	On	03/08/2023	Bond Future	11.90	Put			652.88000	0.65288	649,100	12.07	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			655.34000	0.65534	643,140	10.28	0.00	0	1,5:
R2032	On	03/08/2023	Bond Future	9.60	Put			7,394.12000	7.39412	7,409,850	10.02	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			4,172.24000	4.17224	4,180,160	10.28	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			4,417.69000	4.41769	4,393,880	11.89	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			4,490.28000	4.49028	4,466,450	11.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			774.83000	0.77483	771,120	11.91	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			2,550.00000	2.55000	2,551,830	11.50	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			2,529.39000	2.52939	2,531,160	11.51	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			3,178.32000	3.17832	3,159,650	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 Intere	
R2032	On	02/11/2023	Bond Future	11.24	Put		2,509.17000	2.50917	2,510,880	11.52	0.00	0		
R2032	On	02/11/2023	Bond Future	11.90	Call		5,194.60000	5.19460	5,173,350	12.25	0.00	0		
R2032	On	02/11/2023	Bond Future	11.90	Put		1,453.87000	1.45387	1,453,000	12.25	0.00	0		
R2032	On	02/11/2023	Bond Future	11.22	Call		3,123.70000	3.12370	3,105,150	11.50	0.00	0		
R2032	On	02/11/2023	Bond Future	11.23	Call		3,150.83000	3.15083	3,132,220	11.51	0.00	0		
R2032	On	01/02/2024	Bond Future	10.76	Put		4,323.71000	4.32371	4,330,510	10.36	0.00	0		
R2032	On	01/02/2024	Bond Future	11.83	Call		5,122.85000	5.12285	5,103,280	11.37	0.00	0		
R2032	On	01/02/2024	Bond Future	12.62	Call		7,686.61000	7.68661	7,665,200	12.14	0.00	0		
R2032	On	01/02/2024	Bond Future	11.83	Put		2,138.49000	2.13849	2,140,090	11.37	0.00	0		
R2032	On	01/02/2024	Bond Future	12.62	Put		1,247.56000	1.24756	1,247,320	12.14	0.00	0	1,20	
R2032	On	01/02/2024	Bond Future	10.01	Call		1,051.79000	1.05179	1,042,420	9.87	0.00	0	1,20	
R2032	On	01/02/2024	Bond Future	10.01	Put		6,820.66000	6.82066	6,832,460	9.87	0.00	0		
R2032	On	01/02/2024	Bond Future	10.76	Call		2,303.02000	2.30302	2,288,650	10.36	0.00	0	1,20	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,153.18000	5.15318	5,133,580	11.38	0.00	0		
R2032	On	01/02/2024	Bond Future	11.84	Put		2,123.85000	2.12385	2,125,420	11.38	0.00	0		
R2032	On	01/02/2024	Bond Future	11.85	Call		5,183.86000	5.18386	5,164,230	11.39	0.00	0		
R2032	On	01/02/2024	Bond Future	11.85	Put		2,109.59000	2.10959	2,111,130	11.39	0.00	0		
R2032	On	02/05/2024	Bond Future	10.55	Put		5,441.61000	5.44161	5,451,100	9.81	0.00	0		
R2032	On	02/05/2024	Bond Future	10.56	Call		2,002.48000	2.00248	1,990,370	9.82	0.00	0		
R2032	On	02/05/2024	Bond Future	10.56	Put		5,411.27000	5.41127	5,420,700	9.82	0.00	0		
R2032	On	02/05/2024	Bond Future	10.54	Call		1,966.31000	1.96631	1,954,320	9.81	0.00	0		
R2032	On	02/05/2024	Bond Future	10.54	Put		5,472.09000	5.47209	5,481,640	9.81	0.00	0		
R2032	On	02/05/2024	Bond Future	10.55	Call		1,984.35000	1.98435	1,972,300	9.81	0.00	0		
Total R2032 Option											0.00	0	34,45	
Total For R2032											31,562,111.07	367	274,05	
R2035	On	04/05/2023	Bond Future			11.40235	85.47704	11.40358	85.47008	12.06	21,540,214.08	252	25,20	
R2035	On	03/08/2023	Bond Future			11.50797	87.26420	11.50917	87.25754	12.64	22,863,220.40	262	54,90	
R2035	On	02/11/2023	Bond Future			11.62140	84.59030	11.62268	84.58333	12.82	18,525,275.70	219	99,60	
R2035	On	01/02/2024	Bond Future			11.71742	86.51088	11.71869	86.50408	12.37	0.00	0		
R2035	On	02/05/2024	Bond Future			11.81990	83.90754	11.82124	83.90050	12.39	0.00	0		
Total R2035 Future											62,928,710.18	733	179,85	
R2035	On	04/05/2023	Bond Future	9.85	Call			0.00000	0.00000	0,000	10.95	0.00	0	30
R2035	On	04/05/2023	Bond Future	11.87	Call			2,630.66000	2.63066	2,625,160	13.07	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			238.88000	0.23888	211,640	12.00	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put			5,029.35000	5.02935	5,022,270	11.10	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call			9,243.85000	9.24385	9,250,810	15.08	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			0.00000	0.00000	0,000	15.08	0.00	0	40
R2035	On	04/05/2023	Bond Future	11.80	Call			2,280.65000	2.28065	2,270,640	12.95	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put			81.17000	0.08117	64,200	12.95	0.00	0	1,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	11.05	Call			76.85000	0.07685	62,060	11.76	0.00	0	71
R2035	On	04/05/2023	Bond Future	11.87	Put			51.34000	0.05134	38,880	13.07	0.00	0	71
R2035	On	04/05/2023	Bond Future	12.46	Call			5,683.15000	5.68315	5,689,880	14.00	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			0.43000	0.00043	0,200	14.00	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.20	Call			224.47000	0.22447	197,930	11.98	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			1,386.77000	1.38677	1,353,270	11.98	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Put			1,520.50000	1.52050	1,489,250	11.94	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			1,343.56000	1.34356	1,309,360	12.00	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			253.95000	0.25395	226,020	12.01	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			1,301.06000	1.30106	1,266,170	12.01	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			0.46000	0.00046	0,220	11.16	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put			4,723.48000	4.72348	4,716,280	11.16	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Put			9,474.44000	9.47444	9,467,480	10.95	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			0.02000	0.00002	0,010	10.96	0.00	0	45
R2035	On	04/05/2023	Bond Future	10.42	Put			5,832.05000	5.83205	5,825,080	10.96	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Call			0.21000	0.00021	0,090	11.10	0.00	0	71
R2035	On	04/05/2023	Bond Future	11.05	Put			2,110.17000	2.11017	2,088,420	11.76	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Call			185.00000	0.18500	160,710	11.94	0.00	0	45
R2035	On	03/08/2023	Bond Future	11.99	Call			3,983.56000	3.98356	3,976,800	13.72	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			1,374.12000	1.37412	1,360,700	13.72	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			4,020.43000	4.02043	4,013,720	13.74	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			1,357.96000	1.35796	1,344,590	13.74	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			3,946.65000	3.94665	3,939,830	13.71	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			1,390.29000	1.39029	1,376,810	13.71	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			975.89000	0.97589	971,630	11.94	0.00	0	40
R2035	On	02/11/2023	Bond Future	10.62	Put			6,698.52000	6.69852	6,687,290	11.94	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			1,870.84000	1.87084	1,865,920	12.38	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.41	Put			3,742.94000	3.74294	3,731,080	12.71	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			2,599.66000	2.59966	2,594,780	12.72	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Put			4,673.15000	4.67315	4,661,260	12.38	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			3,713.88000	3.71388	3,702,030	12.72	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call			2,626.25000	2.62625	2,621,370	12.74	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			3,685.00000	3.68500	3,673,150	12.74	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Call			7,472.60000	7.47260	7,471,250	14.58	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			1,151.41000	1.15141	1,143,090	14.58	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.41	Call			2,573.21000	2.57321	2,568,320	12.71	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put			2,791.87000	2.79187	2,782,580	13.13	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call			1,371.86000	1.37186	1,368,500	11.67	0.00	0	40
R2035	On	01/02/2024	Bond Future	10.62	Put			7,553.61000	7.55361	7,543,450	11.67	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Call			2,296.21000	2.29621	2,292,620	12.02	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 Interr
R2035	On	01/02/2024	Bond Future	12.18	Call		5.24552000	5.24552	5,242,990	13.11	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		2,828.62000	2.82862	2,819,290	13.11	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		5,278.23000	5.27823	5,275,720	13.12	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put		5,587.66000	5.58766	5,577,270	12.02	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		2,810.04000	2.81004	2,800,730	13.12	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		5,311.29000	5.31129	5,308,800	13.13	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call		9,834.85000	9.83485	9,835,090	14.55	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put		1,213.51000	1.21351	1,206,950	14.55	0.00	0	40
R2035	On	02/05/2024	Bond Future	11.21	Put		6,044.19000	6.04419	6,034,630	12.15	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		2,699.43000	2.69943	2,696,890	12.13	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		6,111.31000	6.11131	6,101,730	12.13	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		2,721.53000	2.72153	2,719,000	12.14	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		6,077.84000	6.07784	6,068,270	12.14	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		2,743.39000	2.74339	2,740,870	12.15	0.00	0	
Total R2035 Option											0.00	0	8,36
Total For R2035											62,928,710.18	733	188,27
R2037	On	04/05/2023	Bond Future			11.68800	80.72955	11.69435	80.69362	13.01	1,291,672.80	16	30,5
R2037	On	03/08/2023	Bond Future			11.80320	78.15967	11.80973	78.12337	14.37	9,769,958.75	125	127,1
R2037	On	02/11/2023	Bond Future			11.91342	79.80155	11.92022	79.76437	13.87	0.00	0	
R2037	On	01/02/2024	Bond Future			12.00672	77.35678	12.01374	77.31898	14.20	0.00	0	
R2037	On	02/05/2024	Bond Future			12.11593	79.06302	12.12323	79.02435	13.74	0.00	0	
Total R2037 Future											11,061,631.55	141	157,62
R2037	On	04/05/2023	Bond Future	11.31	Call		65.02000	0.06502	53,880	12.69	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put		465.92000	0.46592	415,210	13.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		2,337.98000	2.33798	2,291,470	12.67	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		1,582.29000	1.58229	1,582,940	13.77	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		210.72000	0.21072	175,440	13.77	0.00	0	70
R2037	On	04/05/2023	Bond Future	13.73	Call		10,366.87000	10.36687	10,402,800	16.40	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		0.00000	0.00000	0,000	16.40	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		3,897.98000	3.89798	3,860,710	12.26	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		59.83000	0.05983	49,250	12.67	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,284.21000	2.28421	2,237,140	12.69	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		70.56000	0.07056	58,850	12.71	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		2,230.85000	2.23085	2,183,210	12.71	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		948.20000	0.94820	933,420	13.49	0.00	0	40
R2037	On	04/05/2023	Bond Future	10.95	Call		1.32000	0.00132	0,770	12.15	0.00	0	70
R2037	On	04/05/2023	Bond Future	10.95	Put		4,383.48000	4.38348	4,347,000	12.15	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		3.73000	0.00373	2,390	12.26	0.00	0	40
R2037	On	03/08/2023	Bond Future	12.12	Call		3,423.85000	3.42385	3,434,520	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		1,727.50000	1.72750	1,701,870	15.40	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		3,458.24000	3.45824	3,469,050	15.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,708.12000	1.70812	1,682,630	15.42	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		126.89000	0.12689	125,900	13.04	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		9,221.87000	9.22187	9,184,580	13.04	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		3,492.91000	3.49291	3,503,860	15.43	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		1,689.08000	1.68908	1,663,730	15.43	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		666.40000	0.66640	666,070	13.62	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		5,362.97000	5.36297	5,326,340	13.62	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		2,296.75000	2.29675	2,304,410	13.64	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,246.15000	4.24615	4,216,630	13.64	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		2,247.59000	2.24759	2,255,070	13.61	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,310.47000	4.31047	4,280,770	13.61	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		2,272.10000	2.27210	2,279,670	13.63	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,278.21000	4.27821	4,248,600	13.63	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		4,858.26000	4.85826	4,873,610	14.90	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,235.25000	3.23525	3,212,800	14.90	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		4,889.83000	4.88983	4,905,250	14.91	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,214.67000	3.21467	3,192,290	14.91	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		4,826.77000	4.82677	4,842,040	14.89	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,255.96000	3.25596	3,233,430	14.89	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,487.89000	6.48789	6,458,820	13.26	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		2,706.71000	2.70671	2,716,370	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,451.92000	6.45192	6,422,910	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		2,727.88000	2.72788	2,737,610	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,416.39000	6.41639	6,387,450	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		2,685.93000	2.68593	2,695,530	13.26	0.00	0	
Total R2037 Option											0.00	0	6,20
Total For R2037											11,061,631.55	141	163,83
R2040	On	04/05/2023	Bond Future			11.88805	81.62989	11.91948	81.44153	13.88	14,530,120.42	178	17,73
R2040	On	03/08/2023	Bond Future			12.00437	78.82838	12.03696	78.63644	15.38	33,107,919.60	420	139,37
R2040	On	02/11/2023	Bond Future			12.11549	80.48427	12.14932	80.28815	14.86	0.00	0	2
R2040	On	01/02/2024	Bond Future			12.21071	77.80465	12.24576	77.60441	15.28	0.00	0	.
R2040	On	02/05/2024	Bond Future			12.32070	79.52070	12.35709	79.31601	14.93	0.00	0	
Total R2040 Future											47,638,040.02	598	157,14
R2040	On	04/05/2023	Bond Future	10.17	Call		0.00000	0.00000	0,000	12.66	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		11,651.27000	11.65127	11,462,910	12.66	0.00	0	48
R2040	On	04/05/2023	Bond Future	13.45	Put		0.01000	0.00001	0,000	16.97	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		28.85000	0.02885	28,030	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		409.70000	0.40970	314,230	14.43	0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Call		0.19000	0.00019	0,130	12.74	0.00	0	68
R2040	On	04/05/2023	Bond Future	10.92	Put		6,351.73000	6.35173	6,163,360	12.60	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		4,898.04000	4.89804	5,084,130	15.79	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		3.93000	0.00393	1,660	15.79	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		8,378.16000	8.37816	8,566,510	16.97	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		26.21000	0.02621	25,340	13.30	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		3,104.88000	3.10488	2,915,650	13.30	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		3,044.06000	3.04406	2,854,880	13.32	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		45.53000	0.04553	45,260	13.40	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		2,744.56000	2.74456	2,555,930	13.40	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call		1,184.40000	1.18440	1,277,290	14.43	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		0.00000	0.00000	0,000	12.39	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		7,648.51000	7.64851	7,460,150	12.39	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		0.03000	0.00003	0,020	12.60	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.03	Put		5,614.71000	5.61471	5,426,290	12.74	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		23.80000	0.02380	22,880	13.28	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		3,166.02000	3.16602	2,976,740	13.28	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		2,122.46000	2.12246	2,030,640	16.23	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		3,175.72000	3.17572	3,274,530	16.20	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		2,168.79000	2.16879	2,075,660	16.20	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		3,210.01000	3.21001	3,309,470	16.22	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		2,145.52000	2.14552	2,053,040	16.22	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		3,244.45000	3.24445	3,344,570	16.23	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		1,992.47000	1.99247	2,057,360	14.32	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		5,274.88000	5.27488	5,143,650	14.32	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		1,946.51000	1.94651	2,010,350	14.29	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,352.46000	5.35246	5,220,180	14.29	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		1,969.31000	1.96931	2,033,670	14.31	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		5,313.45000	5.31345	5,181,690	14.31	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		3,998.69000	3.99869	3,901,250	15.72	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		4,564.40000	4.56440	4,667,630	15.74	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		3,973.64000	3.97364	3,876,630	15.74	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		4,501.57000	4.50157	4,603,950	15.71	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,023.61000	4.02361	3,925,750	15.71	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		4,533.08000	4.53308	4,635,880	15.72	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		2,906.12000	2.90612	2,979,650	14.56	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put		7,283.99000	7.28399	7,152,830	14.56	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		2,929.13000	2.92913	3,003,060	14.57	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		7,245.89000	7.24589	7,115,130	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	Op Intere
R2040	On	02/05/2024	Bond Future	11.60	Call		2.883.20000	2.88320	2,956,330	14.55	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		7,322.26000	7.32226	7,190,700	14.55	0.00	0	
Total R2040 Option											0.00	0	3,95
Total For R2040											47,638,040.02	598	161,13
R2044	On	04/05/2023	Bond Future			11.94274	78.01776	11.96409	77.88866	14.84	1,092,248.64	14	30,43
R2044	On	03/08/2023	Bond Future			12.05454	75.26598	12.07665	75.13449	16.48	4,967,554.68	66	84,47
R2044	On	02/11/2023	Bond Future			12.16106	76.84703	12.18399	76.71270	15.94	0.00	0	
R2044	On	01/02/2024	Bond Future			12.25237	74.21004	12.27609	74.07298	16.29	0.00	0	
R2044	On	02/05/2024	Bond Future			12.35729	75.84682	12.38191	75.70661	15.46	0.00	0	
Total R2044 Future											6,059,803.32	80	114,85
R2044	On	04/05/2023	Bond Future	11.41	Call		16.92000	0.01692	14,350	14.20	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		3,490.86000	3.49086	3,359,190	14.20	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		1,565.75000	1.56575	1,435,630	14.84	0.00	0	4,47
R2044	On	04/05/2023	Bond Future	12.00	Call		860.03000	0.86003	890,900	15.33	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		643.72000	0.64372	545,490	15.33	0.00	0	4,47
R2044	On	04/05/2023	Bond Future	12.25	Call		1,891.95000	1.89195	1,971,200	15.84	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		18.72000	0.01872	16,000	14.22	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		3,427.62000	3.42762	3,295,800	14.22	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		20.68000	0.02068	17,800	14.24	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		198.12000	0.19812	148,270	15.84	0.00	0	1,75
R2044	On	04/05/2023	Bond Future	11.43	Put		3,364.63000	3.36463	3,232,650	14.24	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		254.24000	0.25424	253,220	14.84	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put		2,827.82000	2.82782	2,748,200	16.48	0.00	0	4,75
R2044	On	03/08/2023	Bond Future	12.15	Call		2,843.84000	2.84384	2,902,760	16.76	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		2,410.37000	2.41037	2,337,800	16.76	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		2,384.57000	2.38457	2,312,460	16.78	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		2,909.94000	2.90994	2,969,780	16.80	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		2,359.01000	2.35901	2,287,360	16.80	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call		1,677.65000	1.67765	1,717,760	16.03	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put		3,660.26000	3.66026	3,568,880	16.03	0.00	0	3,07
R2044	On	03/08/2023	Bond Future	12.00	Call		2,370.32000	2.37032	2,422,190	16.48	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		2,876.81000	2.87681	2,936,190	16.78	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		1,918.19000	1.91819	1,957,810	15.33	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,659.66000	5.65966	5,564,950	15.33	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		1,873.09000	1.87309	1,912,010	15.30	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,741.65000	5.74165	5,646,240	15.30	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		1,895.67000	1.89567	1,934,940	15.31	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,700.64000	5.70064	5,605,580	15.31	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,315.46000	4.31546	4,243,720	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	12.29	Call		4,369.15000	4.36915	4,434,750	16.69	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,288.96000	4.28896	4,217,500	16.69	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		4,306.98000	4.30698	4,372,010	16.66	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,342.13000	4.34213	4,270,100	16.66	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		4,338.02000	4.33802	4,403,340	16.68	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		2,829.77000	2.82977	2,878,220	14.89	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		7,133.50000	7.13350	7,041,740	14.89	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		2,852.13000	2.85213	2,900,860	14.90	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		7,093.42000	7.09342	7,001,940	14.90	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		2,807.21000	2.80721	2,855,390	14.88	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		7,173.46000	7.17346	7,081,430	14.88	0.00	0	
Total R2044 Option											0.00	0	18,47
Total For R2044											6,059,803.32	80	133,32
R2048	On	04/05/2023	Bond Future			11.89698	76.68682	11.92321	76.52489	15.55	613,494.56	8	24,8
R2048	On	03/08/2023	Bond Future			11.99798	78.29027	12.02512	78.12529	16.34	0.00	0	239,47
R2048	On	02/11/2023	Bond Future			12.10465	75.49130	12.13283	75.32267	16.71	0.00	0	11,06
R2048	On	01/02/2024	Bond Future			12.19695	77.20544	12.22612	77.03330	16.13	0.00	0	
R2048	On	02/05/2024	Bond Future			12.29336	74.46024	12.32361	74.28420	16.17	0.00	0	13,06
Total R2048 Future											613,494.56	8	288,36
R2048	On	04/05/2023	Bond Future	10.40	Call		0.00000	0.00000	0,000	14.09	0.00	0	1,56
R2048	On	04/05/2023	Bond Future	10.40	Put		10,530.49000	10.53049	10,368,560	14.09	0.00	0	
R2048	On	04/05/2023	Bond Future	11.10	Call		0.65000	0.00065	0,460	14.39	0.00	0	1,56
R2048	On	04/05/2023	Bond Future	11.10	Put		5,392.50000	5.39250	5,230,380	14.39	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		11.66000	0.01166	10,100	14.75	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		3,830.31000	3.83031	3,666,820	14.75	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		12.97000	0.01297	11,320	14.77	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		3,764.44000	3.76444	3,600,860	14.77	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		14.42000	0.01442	12,680	14.79	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		3,698.80000	3.69880	3,535,130	14.79	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		2,994.10000	2.99410	3,070,770	16.99	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		2,542.25000	2.54225	2,453,940	16.99	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		3,027.76000	3.02776	3,105,000	17.01	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		2,515.94000	2.51594	2,428,200	17.01	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		2,960.59000	2.96059	3,036,700	16.97	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		2,568.80000	2.56880	2,479,930	16.97	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		1,881.49000	1.88149	1,931,700	15.95	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,969.58000	5.96958	5,851,160	15.95	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		1,903.66000	1.90366	1,954,310	15.96	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,926.15000	5.92615	5,808,170	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	Opt Interr
R2048	On	02/11/2023	Bond Future	11.47	Call		1,859.66000	1.85966	1,909,440	15.94	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,013.44000	6.01344	5,894,590	15.94	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		4,199.65000	4.19965	4,280,560	16.33	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,650.35000	4.65035	4,559,120	16.33	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		4,230.58000	4.23058	4,311,850	16.35	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,621.79000	4.62179	4,530,920	16.35	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		4,169.08000	4.16908	4,249,620	16.32	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,679.35000	4.67935	4,587,750	16.32	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		2,603.63000	2.60363	2,661,480	15.44	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,874.16000	7.87416	7,755,970	15.44	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		2,625.50000	2.62550	2,683,690	15.45	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,830.47000	7.83047	7,712,620	15.45	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		2,581.87000	2.58187	2,639,370	15.44	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		7,918.06000	7.91806	7,799,520	15.44	0.00	0	
Total R2048 Option											0.00	0	3,00
Total For R2048											613,494.56	8	291,36
R209	On	04/05/2023	Bond Future			11.44671	66.06055	11.45285	66.03015	13.65	1,717,574.30	26	18,75
R209	On	03/08/2023	Bond Future			11.54299	67.44179	11.54928	67.41108	14.34	0.00	0	12,80
R209	On	02/11/2023	Bond Future			11.64264	65.70641	11.64918	65.67494	14.50	0.00	0	
R209	On	01/02/2024	Bond Future			11.72291	67.19838	11.72963	67.16646	14.07	0.00	0	
R209	On	02/05/2024	Bond Future			11.81631	65.52811	11.82329	65.49541	14.20	0.00	0	
Total R209 Future											1,717,574.30	26	31,56
R209	On	04/05/2023	Bond Future	10.00	Call		0.00000	0.00000	0,000	12.31	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		7,779.87000	7.77987	7,749,470	12.31	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		0.04000	0.00004	0,010	12.50	0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put		4,964.69000	4.96469	4,934,260	12.50	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		28.87000	0.02887	22,620	13.21	0.00	0	1,25
R209	On	04/05/2023	Bond Future	11.09	Put		1,894.87000	1.89487	1,854,080	13.37	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		68.88000	0.06888	57,990	13.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		1,848.79000	1.84879	1,807,500	13.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		74.57000	0.07457	63,170	13.40	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		1,803.12000	1.80312	1,761,320	13.40	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		2,325.49000	2.32549	2,288,840	13.21	0.00	0	8,25
R209	On	04/05/2023	Bond Future	11.50	Call		706.42000	0.70642	691,040	14.11	0.00	0	2,25
R209	On	04/05/2023	Bond Future	11.50	Put		473.58000	0.47358	427,800	14.11	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		4,908.42000	4.90842	4,938,570	15.92	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		0.44000	0.00044	0,190	15.92	0.00	0	9,75
R209	On	04/05/2023	Bond Future	11.09	Call		63.53000	0.06353	53,140	13.37	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,178.74000	3.17874	3,188,530	15.46	0.00	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
R209	On	03/08/2023	Bond Future	11.93	Put		1,357.00000	1.35700	1,336,080	15.46	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,209.98000	3.20998	3,219,890	15.48	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,341.35000	1.34135	1,320,550	15.48	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,241.19000	3.24119	3,251,220	15.49	0.00	0	
R209	On	03/08/2023	Bond Future	11.25	Put		2,867.35000	2.86735	2,839,150	14.34	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		91.62000	0.09162	90,790	13.01	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		8,303.23000	8.30323	8,271,690	13.01	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,325.73000	1.32573	1,305,050	15.49	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		513.11000	0.51311	512,550	13.53	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		4,847.97000	4.84797	4,816,700	13.53	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call		568.64000	0.56864	568,230	13.59	0.00	0	3,50
R209	On	03/08/2023	Bond Future	10.75	Put		4,637.43000	4.63743	4,606,310	13.59	0.00	0	
R209	On	03/08/2023	Bond Future	11.25	Call		1,383.64000	1.38364	1,386,150	14.34	0.00	0	3,50
R209	On	02/11/2023	Bond Future	11.34	Call		2,047.38000	2.04738	2,054,030	14.28	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,558.18000	3.55818	3,533,360	14.28	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,069.56000	2.06956	2,076,290	14.30	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,530.74000	3.53074	3,506,000	14.30	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,025.32000	2.02532	2,031,900	14.27	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,585.79000	3.58579	3,560,900	14.27	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		4,429.32000	4.42932	4,442,800	14.84	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,611.48000	2.61148	2,593,040	14.84	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		4,457.76000	4.45776	4,471,310	14.85	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,594.28000	2.59428	2,575,910	14.85	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		4,486.26000	4.48626	4,499,880	14.86	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,577.20000	2.57720	2,558,900	14.86	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,382.79000	2.38279	2,390,980	13.89	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,543.59000	5.54359	5,519,080	13.89	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,402.24000	2.40224	2,410,490	13.90	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,513.08000	5.51308	5,488,630	13.90	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,421.78000	2.42178	2,430,090	13.91	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,482.72000	5.48272	5,458,330	13.91	0.00	0	
Total R209 Option											0.00	0	37,10
Total For R209											1,717,574.30	26	68,66
R210	On	04/05/2023	Bond Future			225.04095	225.04095	225.01439	225.01439		0.00	0	7
R210	On	03/08/2023	Bond Future			229.80217	229.80217	229.77615	229.77615		0.00	0	37
R210	On	02/11/2023	Bond Future			231.47992	231.47992	231.45301	231.45301		0.00	0	
R210	On	01/02/2024	Bond Future			236.78446	236.78446	236.75772	236.75772		0.00	0	
R210	On	02/05/2024	Bond Future			238.76197	238.76197	238.73457	238.73457		0.00	0	
Total R210 Future											0.00	0	44

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R210												0.00	0	44
R213	On	04/05/2023	Bond Future			10.62661	82.38553	10.62270	82.40339		9.80	2,471,565.90	30	8,50
R213	On	03/08/2023	Bond Future			10.71919	84.10807	10.71502	84.12666		9.91	0.00	0	25,6
R213	On	02/11/2023	Bond Future			10.82147	82.32020	10.81713	82.33907		10.15	0.00	0	
R213	On	01/02/2024	Bond Future			10.90178	84.18884	10.89716	84.20844		9.45	0.00	0	
R213	On	02/05/2024	Bond Future			10.99107	82.48775	10.98624	82.50772		9.15	0.00	0	
Total R213 Future												2,471,565.90	30	34,11
R213	On	04/05/2023	Bond Future	10.73	Call			856.15000	0.85615	813,500	11.26	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			367.87000	0.36787	343,080	11.26	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			886.28000	0.88628	843,700	11.29	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			352.69000	0.35269	327,970	11.29	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			916.89000	0.91689	874,400	11.32	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			338.01000	0.33801	313,380	11.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			559.78000	0.55978	556,650	11.07	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			4,463.62000	4.46362	4,441,910	11.08	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			552.22000	0.55222	549,100	11.08	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			4,497.90000	4.49790	4,476,190	11.10	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			544.64000	0.54464	541,520	11.10	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			4,429.28000	4.42928	4,407,560	11.07	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			3,208.66000	3.20866	3,190,970	10.73	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,947.68000	1.94768	1,948,860	10.73	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			3,235.05000	3.23505	3,217,310	10.74	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			1,931.45000	1.93145	1,932,580	10.74	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			3,261.52000	3.26152	3,243,740	10.75	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,915.33000	1.91533	1,916,420	10.75	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,641.90000	1.64190	1,643,130	10.53	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			4,981.69000	4.98169	4,963,370	10.51	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,664.81000	1.66481	1,666,090	10.51	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			5,010.56000	5.01056	4,992,210	10.52	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,653.45000	1.65345	1,654,700	10.52	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			5,039.21000	5.03921	5,020,840	10.53	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			1,798.40000	1.79840	1,787,290	9.00	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,741.43000	4.74143	4,750,290	9.00	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			1,815.05000	1.81505	1,803,890	9.01	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,714.87000	4.71487	4,723,680	9.01	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			1,781.84000	1.78184	1,770,790	8.99	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			4,768.10000	4.76810	4,777,020	8.99	0.00	0	
Total R213 Option												0.00	0	
Total For R213												2,471,565.90	30	34,11

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/05/2023			11.77670	62.24619	11.80288	62.11395		15.21	871,446.66	14	11,56
R214	On	03/08/2023			11.87324	63.54766	11.90027	63.41294		16.00	0.00	0	16,96
R214	On	02/11/2023			11.97539	61.58169	12.00338	61.44405		16.31	0.00	0	
R214	On	01/02/2024			12.06301	62.97984	12.09193	62.83931		15.87	0.00	0	
R214	On	02/05/2024			12.15477	61.06483	12.18471	60.92107		16.24	0.00	0	
Total R214 Future											871,446.66	14	28,56
R214	On	04/05/2023	11.36	Call			38.78000	0.03878	36,790	14.94	0.00	0	
R214	On	04/05/2023	11.36	Put			2,337.67000	2.33767	2,203,440	14.94	0.00	0	
R214	On	04/05/2023	11.37	Call			42.31000	0.04231	40,330	14.96	0.00	0	
R214	On	04/05/2023	11.37	Put			2,287.81000	2.28781	2,153,590	14.96	0.00	0	
R214	On	04/05/2023	11.38	Call			46.08000	0.04608	44,130	14.97	0.00	0	
R214	On	04/05/2023	11.38	Put			2,238.26000	2.23826	2,104,070	14.97	0.00	0	
R214	On	03/08/2023	12.15	Call			2,860.11000	2.86011	2,931,550	16.74	0.00	0	
R214	On	03/08/2023	12.15	Put			1,637.17000	1.63717	1,573,890	16.74	0.00	0	
R214	On	03/08/2023	12.16	Call			2,890.11000	2.89011	2,962,010	16.76	0.00	0	
R214	On	03/08/2023	12.16	Put			1,619.01000	1.61901	1,556,190	16.76	0.00	0	
R214	On	03/08/2023	12.14	Call			2,830.23000	2.83023	2,901,210	16.72	0.00	0	
R214	On	03/08/2023	12.14	Put			1,655.52000	1.65552	1,591,780	16.72	0.00	0	
R214	On	02/11/2023	11.45	Put			4,498.47000	4.49847	4,405,170	15.86	0.00	0	
R214	On	02/11/2023	11.46	Call			1,703.59000	1.70359	1,748,300	15.87	0.00	0	
R214	On	02/11/2023	11.46	Put			4,465.47000	4.46547	4,372,540	15.87	0.00	0	
R214	On	02/11/2023	11.47	Call			1,723.37000	1.72337	1,768,450	15.89	0.00	0	
R214	On	02/11/2023	11.47	Put			4,432.66000	4.43266	4,340,100	15.89	0.00	0	
R214	On	02/11/2023	11.45	Call			1,683.94000	1.68394	1,728,280	15.86	0.00	0	
R214	On	01/02/2024	12.14	Call			3,721.63000	3.72163	3,791,410	16.40	0.00	0	
R214	On	01/02/2024	12.14	Put			3,489.18000	3.48918	3,418,430	16.40	0.00	0	
R214	On	01/02/2024	12.15	Call			3,747.95000	3.74795	3,818,030	16.42	0.00	0	
R214	On	01/02/2024	12.15	Put			3,467.32000	3.46732	3,396,870	16.42	0.00	0	
R214	On	01/02/2024	12.16	Call			3,774.56000	3.77456	3,844,940	16.43	0.00	0	
R214	On	01/02/2024	12.16	Put			3,445.80000	3.44580	3,375,650	16.43	0.00	0	
R214	On	02/05/2024	11.48	Put			5,978.19000	5.97819	5,886,100	15.71	0.00	0	
R214	On	02/05/2024	11.46	Call			2,409.76000	2.40976	2,460,870	15.69	0.00	0	
R214	On	02/05/2024	11.46	Put			6,045.09000	6.04509	5,952,440	15.69	0.00	0	
R214	On	02/05/2024	11.47	Call			2,428.68000	2.42868	2,480,070	15.70	0.00	0	
R214	On	02/05/2024	11.47	Put			6,011.57000	6.01157	5,919,200	15.70	0.00	0	
R214	On	02/05/2024	11.48	Call			2,447.68000	2.44768	2,499,350	15.71	0.00	0	
Total R214 Option											0.00	0	
Total For R214											871,446.66	14	28,56
Total for Bond											168,828,477.88	2,031	1,697,13

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2048										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	
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			863.56900	863.56900	863.01900	863.01900				0.00	0	9
GOVI On 03/08/2023 GOVI			881.63300	881.63300	881.07500	881.07500				0.00	0	8
GOVI On 02/11/2023 GOVI			900.15700	900.15700	899.58700	899.58700				0.00	0	
GOVI On 01/02/2024 GOVI			920.58000	920.58000	920.00000	920.00000				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
GOVI	On	02/05/2024	GOVI			940.90300	940.90300	940.30900	940.30900			0.00	0	
Total GOVI Future												0.00	0	93
GOVI	On	04/05/2023	GOVI	852.86	Call			101,590.00000	10.15900	107,090,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			101,490.00000	10.14900	106,990,000		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			101,390.00000	10.13900	106,890,000		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			438,650.00000	43.86500	444,230,000		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			438,550.00000	43.85500	444,130,000		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			438,450.00000	43.84500	444,030,000		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			137,870.00000	13.78700	143,570,000		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			137,770.00000	13.77700	143,470,000		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			137,670.00000	13.76700	143,370,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			400,100.00000	40.01000	405,900,000		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			400,000.00000	40.00000	405,800,000		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			400,200.00000	40.02000	406,000,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put			106,710.00000	10.67100	100,770,000		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			106,810.00000	10.68100	100,870,000		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			106,610.00000	10.66100	100,670,000		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	93
Total for GOVI												0.00	0	93
AL37	On	04/05/2023	Index Future			872.44000	872.44000	872.31600	872.31600			0.00	0	
AL37	On	03/08/2023	Index Future			890.69000	890.69000	890.56700	890.56700			0.00	0	
AL37	On	02/11/2023	Index Future			909.40400	909.40400	909.27800	909.27800			0.00	0	
AL37	On	01/02/2024	Index Future			930.03700	930.03700	929.91100	929.91100			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	02/05/2024	Index Future			950.56900	950.56900	950.43900	950.43900			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/05/2023	Index Future			999.33800	999.33800	999.41800	999.41800			0.00	0	
AL7T	On	03/08/2023	Index Future			1,020.24200	1,020.24200	1,020.32800	1,020.32800			0.00	0	
AL7T	On	02/11/2023	Index Future			1,041.67900	1,041.67900	1,041.76500	1,041.76500			0.00	0	
AL7T	On	01/02/2024	Index Future			1,065.31300	1,065.31300	1,065.40400	1,065.40400			0.00	0	
AL7T	On	02/05/2024	Index Future			1,088.83100	1,088.83100	1,088.92300	1,088.92300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/05/2023	Index Future			876.07000	876.07000	875.48700	875.48700			0.00	0	
ALBI	On	03/08/2023	Index Future			894.39500	894.39500	893.80400	893.80400			0.00	0	
ALBI	On	02/11/2023	Index Future			913.18700	913.18700	912.58300	912.58300			0.00	0	
ALBI	On	01/02/2024	Index Future			933.90600	933.90600	933.29000	933.29000			0.00	0	
ALBI	On	02/05/2024	Index Future			954.52300	954.52300	953.89300	953.89300			0.00	0	
Total ALBI Future												0.00	0	
Total For ALBI												0.00	0	
IGOV	On	04/05/2023	Index Future			328.14100	328.14100	328.29800	328.29800			0.00	0	27
IGOV	On	03/08/2023	Index Future			335.08700	335.08700	335.24800	335.24800			0.00	0	63
IGOV	On	02/11/2023	Index Future			342.20700	342.20700	342.37100	342.37100			0.00	0	
IGOV	On	01/02/2024	Index Future			350.04900	350.04900	350.21800	350.21800			0.00	0	
IGOV	On	02/05/2024	Index Future			357.85300	357.85300	358.02500	358.02500			0.00	0	
Total IGOV Future												0.00	0	92
Total For IGOV												0.00	0	92
Total for Index												0.00	0	1,02
JIBAR f	On	17/05/2023	Jibar Future			8.08000	91.92000	8.08000	91.92000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.39000	91.61000	8.36500	91.63500			0.00	0	
JIBAR f	On	19/07/2023	Jibar Future			8.46000	91.54000	8.43500	91.56500			0.00	0	
JIBAR f	On	16/08/2023	Jibar Future			8.56500	91.43500	8.54500	91.45500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.56500	91.43500	8.53500	91.46500			0.00	0	
JIBAR f	On	18/10/2023	Jibar Future			8.58000	91.42000	8.55000	91.45000			0.00	0	
JIBAR f	On	20/12/2023	Jibar Future			8.52000	91.48000	8.48000	91.52000			0.00	0	
JIBAR f	On	20/03/2024	Jibar Future			8.35500	91.64500	8.31000	91.69000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.20000	91.80000	8.13000	91.87000			0.00	0	
JIBAR f	On	18/09/2024	Jibar Future			8.14000	91.86000	8.07000	91.93000			0.00	0	
JIBAR f	On	18/12/2024	Jibar Future			8.03000	91.97000	7.91500	92.08500			0.00	0	
JIBAR f	On	19/03/2025	Jibar Future			8.00000	92.00000	7.91000	92.09000			0.00	0	
Total Jibar 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 JIBAR FUTURE										0.00	0	
Total for Jibar										0.00	0	
Total for Derivatives :										168,828,477.88	2,031	1,699,05
ABCPI3 On 07/12/2023 Spot Bond			3.85000	333.51130	3.85000	333.39604				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.18387				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.71641				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.88000	102.65063	9.88000	102.62344				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.97500	89.66688	11.97500	89.63823				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.87412				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.59986				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.14183				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.18614				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.42337				0.00	1,050,000,000	1,050,000,000
Total ABFN22 SPOT										0.00	1,050,000,000	1,050,000,000
Total For ABFN22										0.00	1,050,000,000	1,050,000,000
ABFN27 On 25/05/2027 Spot Bond					0.00000	103.97144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN21 On 17/10/2024 Spot Bond					0.00000	101.27827				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN21 On 17/10/2029 Spot Bond					0.00000	103.34996				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN21 On 29/08/2023 Spot Bond					0.00000	101.68918				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN21 On 29/08/2025 Spot Bond					0.00000	102.23567				0.00	1,000,000,000	500,000,000
Total ABFN29 SPOT										0.00	1,000,000,000	500,000,000
Total For ABFN29										0.00	1,000,000,000	500,000,000
ABFN31 On 29/08/2028 Spot Bond					0.00000	102.35707				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	102.13139				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN31 On 15/11/2024 Spot Bond					0.00000	102.28344				0.00	600,000,000	300,000,000
Total ABFN33 SPOT										0.00	600,000,000	300,000,000
Total For ABFN33										0.00	600,000,000	300,000,000
ABFN31 On 07/02/2024 Spot Bond					0.00000	100.23884				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN31 On 07/02/2026 Spot Bond					0.00000	100.38267				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN31 On 07/02/2029 Spot Bond					0.00000	100.78521				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN41 On 16/09/2024 Spot Bond					0.00000	101.40841				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.14543				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.77599				0.00	2,000,000,000	1,000,000,000
Total ABFN42 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABFN42										0.00	2,000,000,000	1,000,000,000
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.45476				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.45958				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.90032				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.48364				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.52460				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.94192				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.58723				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.45930				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.60625				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	102.04954				0.00	0	
Total ABFN53 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABFN53									0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.93684			0.00	0	
Total ABFN54 SPOT									0.00	0	
Total For ABFN54									0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.87377			0.00	0	
Total ABFN55 SPOT									0.00	0	
Total For ABFN55									0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	101.90213			0.00	0	
Total ABFN56 SPOT									0.00	0	
Total For ABFN56									0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	101.81086			0.00	0	
Total ABFN57 SPOT									0.00	0	
Total For ABFN57									0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	101.86331			0.00	0	
Total ABFN58 SPOT									0.00	0	
Total For ABFN58									0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	101.45953			0.00	0	
Total ABFN59 SPOT									0.00	0	
Total For ABFN59									0.00	0	
ABFN6 On 05/04/2026 Spot Bond					0.00000	100.67027			0.00	0	
Total ABFN60 SPOT									0.00	0	
Total For ABFN60									0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	101.92766			0.00	0	1,000,000,00
Total ABFN61 SPOT									0.00	0	1,000,000,00
Total For ABFN61									0.00	0	1,000,000,00
ABFN6 On 24/02/2030 Spot Bond					0.00000	101.84721			0.00	0	
Total ABFN62 SPOT									0.00	0	
Total For ABFN62									0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.99930			0.00	0	
Total ABGN01 SPOT									0.00	0	
Total For ABGN01									0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.27036			0.00	680,000,000	340,000,00
Total ABGN02 SPOT									0.00	680,000,000	340,000,00
Total For ABGN02									0.00	680,000,000	340,000,00
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.88558			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.58345				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.15211				0.00	0	350,000,00
Total ABJ02 SPOT										0.00	0	350,000,00
Total For ABJ02										0.00	0	350,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.53204				0.00	0	200,000,00
Total ABJ03 SPOT										0.00	0	200,000,00
Total For ABJ03										0.00	0	200,000,00
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.85846				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.89503				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.89000	7.89000	7.89000	159.91171				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	75.67961	100.00000	75.49485				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.62000	3.62000	3.62000	167.58843				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.45000	4.45000	4.45000	216.96336				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.04000	5.04000	5.04000	242.02129				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.79500	8.79500	8.79500	108.99612				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS16 On 11/11/2025 Spot Bond			9.39500	101.97584	9.39500	101.94998				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.20500	104.96430	9.20500	104.93822				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.43000	101.49751	8.43000	101.47483				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.79000	9.79000	9.79000	101.31076				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.61000	98.96875	9.61000	98.94351				0.00	0	200,00
Total ABS7 SPOT										0.00	0	200,00
Total For ABS7										0.00	0	200,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	15.88918	100.00000	15.85420				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.50000	334.18009	3.50000	334.06775			4,200,000,000.00		1,200,000	300,00
Total ABSI2 SPOT									4,200,000,000.00		1,200,000	300,00
Total For ABSI2									4,200,000,000.00		1,200,000	300,00
ABX01 On 10/07/2024 Spot Bond			11.67000	11.67000	11.67000	102.54402				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.14410				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.12089				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.08174				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.43097				0.00	0	
Total AECI02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.81659				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.20232				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.48002				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.70872				0.00	2,000,000,000	1,000,000,000
Total AGL03 SPOT										0.00	2,000,000,000	1,000,000,000
Total For AGL03										0.00	2,000,000,000	1,000,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.35684				0.00	0	900,000,000
Total AGLG01 SPOT										0.00	0	900,000,000
Total For AGLG01										0.00	0	900,000,000
AGRIA On 28/10/2025 Spot Bond					0.00000	105.77058				0.00	47,241,000	47,241,000
Total AGRIA1 SPOT										0.00	47,241,000	47,241,000
Total For AGRIA1										0.00	47,241,000	47,241,000
AGT01 On 10/10/2023 Spot Bond					0.00000	102.02308				0.00	268,000,000	268,500,000
Total AGT01 SPOT										0.00	268,000,000	268,500,000
Total For AGT01										0.00	268,000,000	268,500,000
AGT02 On 28/11/2024 Spot Bond					0.00000	105.33190				0.00	315,600,000	195,100,000
Total AGT02 SPOT										0.00	315,600,000	195,100,000
Total For AGT02										0.00	315,600,000	195,100,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.77580				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.51021				0.00	0	375,000,000
Total AGT04 SPOT										0.00	0	375,000,000
Total For AGT04										0.00	0	375,000,000
AGT05 On 16/11/2027 Spot Bond					0.00000	102.87715				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.36210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.36941				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.09500	98.49369	9.09500	98.46949				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.38063				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.41796				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.46450				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.34236				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.73082				0.00	0	18,500,00
Total AHF5A2 SPOT										0.00	0	18,500,00
Total For AHF5A2										0.00	0	18,500,00
AHF5A On 21/08/2023 Spot Bond			9.98500	101.86568	9.98500	101.83863				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.73827				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.78808				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.86441				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5D On 21/08/2023 Spot Bond					0.00000	102.51600				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	102.09498				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.66393				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.78795				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.86426				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.39792				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.81378				0.00	244,870,964	122,435,4€
Total AHF7A1 SPOT										0.00	244,870,964	122,435,4€
Total For AHF7A1										0.00	244,870,964	122,435,4€
AHF7A On 21/08/2025 Spot Bond					0.00000	101.87514				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.82609				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.79748				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.90238				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.86615				0.00	0	
Total AHF7C2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.89976				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.45500				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.27500	99.93203	8.27500	99.95468				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00
Total For AIR02										0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			10.70000	102.51323	10.70000	102.48372				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.11500	94.40455	12.11500	94.37388				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	102.03837				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	102.10371				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.63666				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.58000	195.44423	6.58000	195.36262				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.89519				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.21802				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.17839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.82221				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.94997				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.66351				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	101.08687				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	100.90136				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	101.01107				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	101.01638				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.75912				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.79860				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.79860				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.79860				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC016 On 17/10/2023 Spot Bond					0.00000	100.36820				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC017 On 17/08/2023 Spot Bond					0.00000	100.24682				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC018 On 18/08/2023 Spot Bond					0.00000	100.21670				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC019 On 21/08/2023 Spot Bond					0.00000	100.50188				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC020 On 28/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000.00
Total ASC020 SPOT										0.00	0	25,000,000.00
Total For ASC020										0.00	0	25,000,000.00
ASC021 On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		25,000,000,000	25,000,000,000	
Total ASC021 SPOT								10,000,000,000,000.00		25,000,000,000	25,000,000,000	
Total For ASC021								10,000,000,000,000.00		25,000,000,000	25,000,000,000	
ASN022 On 07/12/2033 Spot Bond			5.39000	257.12224	5.39000	257.02278				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN037 On 07/12/2033 Spot Bond			6.00000	223.35448	6.00000	223.26443				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN154 On 31/03/2028 Spot Bond			5.32000	208.70529	5.32000	208.62510				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN195 On 31/01/2038 Spot Bond			5.32000	119.09241	5.32000	119.04647				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN209 On 24/08/2025 Spot Bond					0.00000	104.76273				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	101.19691				0.00	0	
Total ASN264 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.02789				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.94294				0.00	0	31,800,00
Total ASN278 SPOT										0.00	0	31,800,00
Total For ASN278										0.00	0	31,800,00
ASN27 On 20/08/2048 Spot Bond					0.00000	101.83706				0.00	0	10,800,00
Total ASN279 SPOT										0.00	0	10,800,00
Total For ASN279										0.00	0	10,800,00
ASN28 On 21/08/2023 Spot Bond					0.00000	101.78426				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.28363				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.88732				0.00	0	3,600,00
Total ASN291 SPOT										0.00	0	3,600,00
Total For ASN291										0.00	0	3,600,00
ASN30 On 20/12/2023 Spot Bond					0.00000	101.07476				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.56328				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.89000	4.89000	4.89000	116.29763				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	106.72815				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.13199				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.23630				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	99.81398				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.72520				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.53000	116.21592	5.53000	116.17043				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.08633				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.54511				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.17022				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.05726				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.05726				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.59512				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.30690				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.16400				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN37: On 20/12/2024 Spot Bond					0.00000	101.51734				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.43533				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.18851				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.18851				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.30445				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.12429				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.04558				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.16180				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.39735				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.49924				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.95136				0.00	0	
Total ASN449 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.97003				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	101.05364				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.38840				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.39042				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2024 Spot Bond			10.44500	10.44500	10.44500	101.59410				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			11.13500	11.13500	11.13500	101.55672				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.00015				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.54653				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	101.29051				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	132.74271				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.92000	10.92000	10.92000	101.31881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.50609				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	101.11811				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	101.11811				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond					0.00000	101.01363				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			10.49000	98.85716	10.49000	98.82939			1,867,220,000,000.00	178,000,000	66,500,000	
Total ASN508 SPOT									1,867,220,000,000.00	178,000,000	66,500,000	
Total For ASN508									1,867,220,000,000.00	178,000,000	66,500,000	
ASN508 On 21/12/2026 Spot Bond			9.67000	98.49318	9.67000	98.46763			0.00	0		
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			10.22000	97.50298	10.22000	97.47628			0.00	0		
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			10.22000	97.50298	10.22000	97.47628			0.00	0		
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN520 On 31/07/2024 Spot Bond			8.79500	102.64086	8.79500	102.61646			0.00	0		
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			10.74500	103.11917	10.74500	103.08936			0.00	0		
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			10.69500	103.10693	10.69500	103.07726			0.00	0		
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53: On 31/01/2024 Spot Bond			10.19500	102.84974	10.19500	102.82149				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.19500	102.84974	10.19500	102.82149				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.83659				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	99.99975				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.83000	102.59084	10.83000	102.56119				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.92000	102.31193	10.92000	102.28189				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.78000	102.48590	10.78000	102.45617				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.78781				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.22255				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.44842				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.50445				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			10.27000	101.57848	10.27000	101.55037				0.00	0	
Total ASN595 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN595										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.21540				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	101.82588				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	99.11226				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	99.99958				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2024 Spot Bond					0.00000	101.05454				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	93.82665				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	101.04145				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	101.94119				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/05/2023 Spot Bond					0.00000	92.64907				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	101.00488				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	101.88332				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63 On 02/04/2026 Spot Bond					0.00000	100.80771				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63 On 20/06/2024 Spot Bond					0.00000	101.15026				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	101.22651				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	101.58316				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	99.93943				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	101.35805				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.56237				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.97542				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	101.92097				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.72722				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	100.85659				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	101.45891				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	101.22535				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.88780				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	94.82812				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.00185				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.10197				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.99995				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.10197				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.11183				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.10931				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.11512				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.35354				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.81071				0.00	0	
Total ASN707 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.83229				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	102.01756				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.98401				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.48640				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.74180				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.29397				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.50578				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.99996				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.76460				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.98168				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.08028				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.09189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.76650				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	99.99968				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.23733				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.18758				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			9.92384	9.92384	9.92384	105.50618				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.48661				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.49500	10.49500	10.49500	102.32428				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN800 On 31/07/2027 Spot Bond					0.00000	99.99962				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	99.99971				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	99.99971				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 21/12/2026 Spot Bond					0.00000	100.95275				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN818 On 06/04/2025 Spot Bond					0.00000	100.77804				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.79678				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.53971				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	100.92921				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	91.53494				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.56009				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.63696				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.63583				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.54497				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.49437				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN833 On 14/04/2027 Spot Bond					0.00000	100.49437				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN834 On 31/01/2025 Spot Bond					0.00000	99.99979				0.00	0	
Total ASN834 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	101.12995				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.29435				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.29288				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.29288				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	100.22067				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	100.78178				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.26500	7.26500	7.26500	7.26500				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.31500	7.31500	7.31500	7.31500				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.46500	7.46500	7.46500	7.46500				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.00034				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.00034				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	101.08037				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.10377				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.76467				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.37649				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.00019				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	102.62145				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	101.94468				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.35661				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.35661				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.20283				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.22042				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 14/06/2027 Spot Bond					0.00000	101.22042				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.96011				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.99161				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.23130				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.21970				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.41149				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.39099				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.89543				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.27457				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.37000	103.07761	11.37000	103.04613				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	93.19909				0.00	0	
Total ASN902 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.10015				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.06866				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.79888				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.83309				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.79888				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.76468				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.78178				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.80744				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.78178				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.80744				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	95.40393				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	91.77241				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	101.17311				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	105.30951				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.26038				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	99.99966				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN938 On 20/12/2027 Spot Bond					0.00000	101.18496				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	101.14200				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN941 On 20/12/2025 Spot Bond					0.00000	101.10347				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN943 On 20/12/2027 Spot Bond					0.00000	101.31835				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN944 On 20/06/2027 Spot Bond					0.00000	101.07166				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN948 On 20/06/2027 Spot Bond					0.00000	101.08037				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN950 On 31/08/2027 Spot Bond					0.00000	101.76468				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 31/07/2027 Spot Bond					0.00000	99.99961				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	101.24298				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	101.11276				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	101.04558				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	100.91708				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	110.45299				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.30096				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.06880				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	86.73076				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	99.99965				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.13852				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	100.66714				0.00	0	
Total ASN980 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	79.68038				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	102.03590				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	101.65850				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	101.85819				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	101.46419				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	101.44171				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	101.18206				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	101.06166				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	101.49848				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.48211				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.46224				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	101.21335				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.38000	99.78632	7.38000	99.76679				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.00770				0.00	500,000,000	500,000,000
Total BAW34 SPOT										0.00	500,000,000	500,000,000
Total For BAW34										0.00	500,000,000	500,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	102.38801				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.51571				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.03838				0.00	0	750,000,000
Total BAW38 SPOT										0.00	0	750,000,000
Total For BAW38										0.00	0	750,000,000
BAWGL On 22/08/2025 Spot Bond					0.00000	101.79652				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	102.03543				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.12000	12.12000	12.12000	101.18288				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.49437				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.80017				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.19479				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.13129				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.21694				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.74855				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.69451				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.20649				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.06807				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.08897				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.06752				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.79273				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.05909				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.34032				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.13252				0.00	0	
Total BAYA97 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.13155				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	101.10182				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYA99 On 30/09/2023 Spot Bond					0.00000	101.23849				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.33482				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.26026				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.23888				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	101.23056				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	101.23849				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	101.23888				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	101.28162				0.00	0	1,030,000,00
Total BAYB25 SPOT										0.00	0	1,030,000,00
Total For BAYB25										0.00	0	1,030,000,00
BD0302 On 18/04/2028 Spot Bond			9.22500	9.22500	9.22500	95.98285				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.91430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.38128				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.05975				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.14785				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.00365				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.12214				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.04137				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.75214				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.35409				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.75995				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.80424				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.03383				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL19 On 29/09/2024 Spot Bond					0.00000	103.31421				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	102.23064				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.89000	104.83717	8.89000	104.81199				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.50685				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.37267				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.87659				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.89662				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.11176				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.58271				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.72300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	75.26400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.89000				0.00	0	
Total BNPP09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP09										0.00	0	
BNPP1: On 05/07/2027 Spot Bond					0.00000	51.61300				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.49897				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0: On 01/03/2029 Spot Bond					0.00000	101.51582				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/02/2030 Spot Bond					0.00000	101.17505				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.64881				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	102.03095				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.50864				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.58619				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.97473				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.69302				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	99.81353				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	100.70768				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF35 On 11/01/2024 Spot Bond					0.00000	100.51749				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF36 On 31/03/2024 Spot Bond					0.00000	101.36426				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	100.82920				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.08550				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	101.08038				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.05893				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.37670				0.00	800,000,000	400,000,000
Total CBL29 SPOT										0.00	800,000,000	400,000,000
Total For CBL29										0.00	800,000,000	400,000,000
CBL30 On 02/11/2024 Spot Bond					0.00000	99.99971				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.76679				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.72000	105.00560	8.72000	104.98083				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT02 On 12/06/2024 Spot Bond			8.92000	107.29843	8.92000	107.27271				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.57000	104.12115	9.57000	104.09471				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.61000	10.61000	10.61000	102.06663				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.96691				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.02449				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.26452				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.27489				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.00581				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.93002				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	102.02437				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.12183				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.90500	101.76965	9.90500	101.74292				0.00	0	
Total CLN362 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN362										0.00	0	
CLN362 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	
CLN364 On 20/03/2024 Spot Bond			8.70700	105.07462	8.70700	103.79900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	99.81047				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 20/03/2024 Spot Bond					0.00000	103.02726				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			11.21000	100.69628	11.21000	100.66644				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			6.50000	108.61826	6.50000	103.57000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	103.70900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 31/01/2025 Spot Bond			6.32000	160.23781	6.32000	160.17167				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			8.43000	154.74348	8.43000	154.67094				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 04/09/2024 Spot Bond			9.55000	102.25460	9.55000	102.22868				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.52134				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2024 Spot Bond					0.00000	100.61217				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.51300				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 15/03/2025 Spot Bond			100.00000		0.00000	101.23372				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	100.00000				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	100.84357				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.29571				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	101.12800				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 20/06/2023 Spot Bond					0.00000	101.13298				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.39207				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.45000	102.77704	10.45000	102.74812				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.25798				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN537 On 25/10/2023 Spot Bond					0.00000	99.71300				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.45852				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	159.14100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.13178				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.92000	102.21236	9.92000	102.18503				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.97000	101.10866	9.97000	101.08193				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.06000	99.97204	10.06000	99.94493				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.11000	10.11000	10.11000	324.60907				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 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	
CLN556 On 15/11/2023 Spot Bond					0.00000	102.02790				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	99.73770				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.73432				0.00	0	
Total CLN558 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.48854				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	140.03100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.75789				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.42000	99.21210	10.42000	99.16178				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.92000	100.27844	9.92000	100.25162				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	99.98731				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.77125				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.27613				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.45779				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	99.76637				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.15000	99.38781	10.15000	99.36063				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	99.72965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.76564				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.20802				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.20253				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.38247				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.81944				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.78942				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.31331				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.38552				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.76681				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.18934				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.39981				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN589 On 18/06/2024 Spot Bond					0.00000	101.07054				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.85803				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.87348				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.74000	158.32290	4.74000	126.77849				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.96576				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 27/06/2024 Spot Bond					0.00000	100.94970				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.71608				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.39000	9.39000	9.39000	103.68519				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.79209				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.27120				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.07054				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.07054				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.07054				0.00	0	
Total CLN601 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.93200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.97500	8.97500	8.97500	101.78476				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	99.92517				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	101.35181				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.81151				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.42243				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.75268				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.57000	99.92141	9.57000	99.94759				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.21173				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.05236				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.40722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.69684				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	96.28900				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.32299				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	101.58116				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.10024				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.44428				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	101.98483				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.50044				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.08500	61.14775	13.08500	80.02400				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN629 On 20/11/2024 Spot Bond					0.00000	101.97213				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.62000	99.65404	10.62000	99.62556				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.97902				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	101.92213				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.66599				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	102.11546				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	104.06665				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.73065				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.97322				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	103.20966				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	102.08931				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.39358				0.00	0	
Total CLN643 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.73637				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.05768				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.10300				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.05884				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	102.07370				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.57641				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.97322				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.97322				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	97.36100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.21993				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.93531				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.47178				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	101.01700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	
CLN662 On 20/12/2024 Spot Bond					0.00000	127.98900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	152.66700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	100.00205				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	102.22857				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.08017				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 19/08/2025 Spot Bond					0.00000	102.10866				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.37147	162.79062	5.37147	132.24437				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN674 On 31/01/2025 Spot Bond			5.37147	162.79062	5.37147	132.24522				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	102.13767				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	102.21504				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.01929				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.72576				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.33883				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.99065				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.00840				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	102.17303				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.13005				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.12983				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.16146				0.00	0	
Total CLN690 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	100.86210				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.03614				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	102.30193				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.48184				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	84.99979				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	105.26368				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	86.03672				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	102.28262				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	87.03264				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	102.25371				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70 On 11/09/2026 Spot Bond					0.00000	101.79357				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70 On 26/08/2025 Spot Bond					0.00000	101.02025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.41881				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	83.65808				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2024 Spot Bond					0.00000	101.11768				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	101.83830				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.02468				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.02468				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.02468				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	82.47194				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	101.15164				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	81.48349				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	81.80132				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN722 On 01/06/2026 Spot Bond					0.00000	101.43662				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.50128				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.97039				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.97039				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.97039				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.98147				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.98147				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.98147				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.96190				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.98318				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.61106				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.03588				0.00	0	
Total CLN733 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.16521				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	95.81573				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.21663				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.48895				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	117.94900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	94.59169				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.95387				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.00891				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.00000				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.32600				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.23372				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.81998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	101.03608				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	99.99960				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	98.99389				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.21946				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.75696				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	99.84312				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			7.40000	7.40000	7.40000	101.84342				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	98.39242				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 CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/06/2026 Spot Bond					0.00000	100.71474				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76(On 20/06/2026 Spot Bond					0.00000	100.67940				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76(On 22/04/2026 Spot Bond					0.00000	100.17148				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76(On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76(On 12/02/2025 Spot Bond					0.00000	101.99700				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76(On 21/07/2027 Spot Bond					0.00000	100.25101				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76(On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.31207				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76(On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.84342				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76(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	
CLN76(On 23/09/2026 Spot Bond					0.00000	101.05797				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76(On 23/09/2026 Spot Bond					0.00000	100.55855				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77(On 31/07/2024 Spot Bond					0.00000	106.18312				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77(On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.31458				0.00	0	
Total CLN771 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN771										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.32766				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	101.71305				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	99.99974				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			5.46500	5.46500	5.46500	107.31074				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	101.67910				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN77: On 31/08/2026 Spot Bond					0.00000	101.91856				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	99.99973				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.99972				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	102.08520				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.99969				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.99967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.96011				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.94721				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.96011				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	112.04767				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	111.88034				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	102.80700				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.78905				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.96018				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN797 On 31/01/2025 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	99.99948				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	99.99948				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.77315				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.69416				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	104.89455				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	99.99972				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	99.99957				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.78185				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	99.99967				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.97494				0.00	0	
Total CLN809 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN809									0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.22500	96.00650	9.22500	95.98285			0.00	0	
Total CLN81 SPOT									0.00	0	
Total For CLN81									0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.98036			0.00	0	
Total CLN810 SPOT									0.00	0	
Total For CLN810									0.00	0	
CLN81 On 21/07/2025 Spot Bond					0.00000	100.32319			0.00	0	
Total CLN811 SPOT									0.00	0	
Total For CLN811									0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	99.99980			0.00	0	100,000,00
Total CLN815 SPOT									0.00	0	100,000,00
Total For CLN815									0.00	0	100,000,00
CLN81 On 31/07/2025 Spot Bond					0.00000	100.00001			0.00	0	
Total CLN816 SPOT									0.00	0	
Total For CLN816									0.00	0	
CLN81 On 31/01/2027 Spot Bond					0.00000	99.99957			0.00	0	
Total CLN817 SPOT									0.00	0	
Total For CLN817									0.00	0	
CLN81 On 31/01/2030 Spot Bond					0.00000	99.99973			0.00	0	
Total CLN818 SPOT									0.00	0	
Total For CLN818									0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	99.99980			0.00	0	
Total CLN819 SPOT									0.00	0	
Total For CLN819									0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.00001			0.00	0	
Total CLN820 SPOT									0.00	0	
Total For CLN820									0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	100.96019			0.00	0	
Total CLN821 SPOT									0.00	0	
Total For CLN821									0.00	0	
CLN82 On 28/02/2025 Spot Bond					0.00000	98.73700			0.00	0	
Total CLN822 SPOT									0.00	0	
Total For CLN822									0.00	0	
CLN82 On 31/07/2029 Spot Bond					0.00000	97.12100			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	99.99962				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.65572				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.74682				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.46845				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	99.99962				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.41500	9.41500	9.41500	101.21537				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.76453				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN835 On 31/08/2026 Spot Bond					0.00000	101.76467				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.76468				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.76457				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.96017				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.07224				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	99.70200				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	99.14200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	97.73800				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	101.38427				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN846 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.96019				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.96017				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.95979				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.10166				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.08037				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.12916				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.20230				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.22550				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.11731				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	99.71884				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	84.52321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	101.13846				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	101.06875				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86(On 09/03/2028 Spot Bond					0.00000	101.36098				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	114.06243				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN86(On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	99.43800				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN86(On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.42000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86(On 31/01/2025 Spot Bond					0.00000	99.99972				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN86(On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.73922				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86(On 15/07/2029 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	99.99977				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87 On 31/07/2027 Spot Bond					0.00000	99.99977				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	84.09211				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87 On 31/08/2025 Spot Bond					0.00000	101.76453				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87 On 20/06/2027 Spot Bond					0.00000	101.09780				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	100.00057				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	100.00057				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87 On 31/01/2030 Spot Bond					0.00000	99.99976				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87 On 02/04/2026 Spot Bond					0.00000	100.79209				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88 On 02/04/2026 Spot Bond					0.00000	100.78818				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.45480				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	99.99977				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.23047				0.00	0	
Total CLN883 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.03219				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.03219				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.85465				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	83.00256				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.55000	5.55000	5.55000	126.16445				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	107.56379				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.19657				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	101.13619				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.10580				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	101.76453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.96011				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.75693				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.58291				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.09357				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.45500	11.45500	11.45500	106.65843				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.68000				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			11.00500	11.00500	11.00500	101.99965				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	101.38263				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.27184				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.18844				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN907 On 20/12/2027 Spot Bond					0.00000	101.49547				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	101.52000				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond					0.00000	102.03300				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN910 On 20/06/2024 Spot Bond					0.00000	101.19672				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	99.76685				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	99.99949				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	101.18496				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN914 On 20/12/2027 Spot Bond					0.00000	98.98400				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN915 On 20/12/2032 Spot Bond					0.00000	101.38757				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN916 On 20/12/2027 Spot Bond					0.00000	100.39700				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN917 On 28/02/2027 Spot Bond					0.00000	101.60613				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	101.07577				0.00	0	
Total CLN918 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	101.56995				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN919 On 29/02/2028 Spot Bond					0.00000	101.56995				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN920 On 28/02/2026 Spot Bond					0.00000	101.37777				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	101.37777				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN922 On 20/06/2030 Spot Bond					0.00000	101.43632				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN923 On 20/06/2028 Spot Bond					0.00000	101.34835				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.26610				0.00	0	190,000,00
Total CLN925 SPOT										0.00	0	190,000,00
Total For CLN925										0.00	0	190,000,00
CLN925 On 20/06/2028 Spot Bond					0.00000	101.27770				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	101.27190				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN927 On 31/01/2026 Spot Bond					0.00000	99.99949				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN930 On 20/06/2028 Spot Bond					0.00000	98.80050				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	101.01274				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			12.45000	12.45000	12.45000	103.49330				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	101.39131				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN936 On 20/03/2025 Spot Bond					0.00000	101.05814				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN937 On 20/03/2027 Spot Bond					0.00000	101.15200				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN938 On 20/06/2028 Spot Bond					0.00000	100.79433				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN939 On 20/03/2026 Spot Bond					0.00000	101.08885				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN940 On 20/06/2030 Spot Bond					0.00000	101.04826				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN942 On 31/03/2031 Spot Bond					0.00000	100.42895				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN943 On 31/03/2031 Spot Bond					0.00000	100.60598				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN944 On 31/03/2028 Spot Bond					0.00000	100.22244				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	100.40453				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	100.30209				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN947 On 20/06/2028 Spot Bond					0.00000	100.22919				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.52000	105.10285	10.52000	105.07285				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.21000	104.75612	11.21000	104.72474				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.33000	102.87194	11.33000	102.84080				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.98000	90.93543	12.98000	90.90418				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.57000	95.90246	11.57000	95.87284				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.83206				0.00	0	
Total DSY02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.32000	10.32000	10.32000	104.86475				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.53350				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	102.10964				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.49952				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.74970				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.79598				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.06180				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.08238				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.10351				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.32000	102.23174	9.32000	102.20601				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	101.95317	9.69000	101.92652				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.95317	9.69000	101.92652				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV27 On 02/02/2027 Spot Bond			10.52000	98.95685	10.52000	98.92882				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.71500	99.42769	10.71500	99.39903				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.03462	10.10000	102.00685				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.03462	10.10000	102.00685				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.74322				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.91869				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.58831				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.81594				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.18635				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.52290				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.63165				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.79561				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.88833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	99.22510				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	102.24522				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	104.34142				0.00	1,200,000,000	1,100,000,000
Total DVFB31 SPOT										0.00	1,200,000,000	1,100,000,000
Total For DVFB31										0.00	1,200,000,000	1,100,000,000
DVFC2 On 15/12/2026 Spot Bond					0.00000	103.90449				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	104.73186				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.65000	118.39742	5.65000	118.35098				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.52000	103.68926	5.52000	103.64870				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	150.36034	2.25000	150.31485				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.63500	158.27912	4.63500	158.22131				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.66000	144.80236	4.66000	144.74907				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.68000	138.94299	4.68000	138.89177				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL31 On 02/06/2031 Spot Bond			5.47000	122.28037	5.47000	122.23280				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.39000	107.47721	5.39000	107.43555				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	150.36034	2.25000	150.31485				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	193.51790				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	190.37756				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	178.30526				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	148.34183				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	147.34100				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	143.40990				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	133.33992				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	128.32463				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	130.35449				0.00	0	
Total ELN014 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	108.01978				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 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	
ELN018 On 02/04/2027 Spot Bond					0.00000	107.09892				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	117.20316				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.63000	99.43472	10.63000	99.40627				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.76500	12.76500	12.76500	96.92558				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.81500	12.81500	12.81500	95.13123				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			10.72000	10.72000	10.72000	103.10143				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.72000	10.72000	10.72000	102.81857				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.63500	12.63500	12.63500	98.96200				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.70000	11.70000	11.70000	101.12390				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.13500	15.13500	15.13500	94.36623				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.49150				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.34641				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.49892				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.55979				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.30004				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.39946				0.00	300,000,000	150,000,000
Total EPF023 SPOT										0.00	300,000,000	150,000,000
Total For EPF023										0.00	300,000,000	150,000,000
EPF024 On 14/03/2025 Spot Bond					0.00000	101.65408				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.21936				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	99.79570				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	99.80442				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	101.10741				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00: On 03/06/2024 Spot Bond					0.00000	102.00785				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	101.08814				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.74857				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.00016				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.97327				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.55383				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.11830				0.00	0	500,000,00
Total EQT010 SPOT										0.00	0	500,000,00
Total For EQT010										0.00	0	500,000,00
EQT01: On 11/11/2023 Spot Bond					0.00000	99.78503				0.00	420,000,000	210,000,00
Total EQT011 SPOT										0.00	420,000,000	210,000,00
Total For EQT011										0.00	420,000,000	210,000,00
EQT01: On 11/11/2025 Spot Bond					0.00000	99.77588				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	100.28098				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	101.87839				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	101.93911				0.00	0	
Total ERS3B9 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.90865				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.96939				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.90897				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.87471				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.89874				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.93889				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.97924				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	102.00950				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.52000	96.48614	9.52000	96.46163			608,156,640,000.00		63,882,000	7,941,062,60
Total ES26 SPOT									608,156,640,000.00		63,882,000	7,941,062,60
Total For ES26									608,156,640,000.00		63,882,000	7,941,062,60
ES26/R On 02/04/2026 Spot Bond			7.85000	100.65430	7.85000	100.63314			0.00		0	
Total ES26/R186 SPOT									0.00		0	
Total For ES26/R186									0.00		0	
ES33 On 15/09/2033 Spot Bond			12.19000	73.78575	12.19500	73.73867			707,176,032,000.00		58,012,800	993,735,20
Total ES33 SPOT									707,176,032,000.00		58,012,800	993,735,20
Total For ES33									707,176,032,000.00		58,012,800	993,735,20
ES33/R On 15/09/2033 Spot Bond			7.50000	100.98519	7.50000	100.96499			0.00		0	

Contract 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/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.62000	70.73406	12.64500	70.57598				455,450,752,000.00	36,089,600	107,821,200
Total ES42 SPOT										455,450,752,000.00	36,089,600	107,821,200
Total For ES42										455,450,752,000.00	36,089,600	107,821,200
ES42/R On 25/04/2042 Spot Bond			8.50000	100.18212	8.50000	100.15933				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.62500	11.62500	11.62500	102.10931				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.43500	14.43500	14.43500	96.32501				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.02435				0.00	177,200,000	63,000,000
Total EXX05 SPOT										0.00	177,200,000	63,000,000
Total For EXX05										0.00	177,200,000	63,000,000
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.93245				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.00017				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.90711				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.74958				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.03912				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.64586				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.72415				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.79944				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.81828				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	101.10035				0.00	1,164,400,000	2,092,800,000
Total FRB24 SPOT										0.00	1,164,400,000	2,092,800,000
Total For FRB24										0.00	1,164,400,000	2,092,800,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.32426				0.00	0	385,000,000
Total FRB25 SPOT										0.00	0	385,000,000
Total For FRB25										0.00	0	385,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	102.33015				0.00	0	3,500,000,000
Total FRB26 SPOT										0.00	0	3,500,000,000
Total For FRB26										0.00	0	3,500,000,000
FRB27 On 03/06/2026 Spot Bond			9.30000	106.55110	9.30000	106.52449				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.68547				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.89174				0.00	1,000,000,000	500,000,000
Total FRB29 SPOT										0.00	1,000,000,000	500,000,000
Total For FRB29										0.00	1,000,000,000	500,000,000
FRB30 On 19/04/2026 Spot Bond			9.22000	97.59908	9.22000	97.57505			1,888,256,000,000.00		204,800,000	74,200,000
Total FRB30 SPOT									1,888,256,000,000.00		204,800,000	74,200,000
Total For FRB30									1,888,256,000,000.00		204,800,000	74,200,000
FRB31 On 24/11/2026 Spot Bond					0.00000	102.34339				0.00	0	
Total FRB31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.84955				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.87514				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	103.07581				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	99.91862				0.00	800,000,000	400,000,000
Total FRB35 SPOT										0.00	800,000,000	400,000,000
Total For FRB35										0.00	800,000,000	400,000,000
FRBI23 On 07/12/2023 Spot Bond			3.47000	334.23753	3.47000	334.12543				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.07000	4.07000	4.07000	166.32169				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.48000	216.74796	4.48000	216.66955				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.83500	4.83500	4.83500	116.64675				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.49000	5.49000	5.49000	233.00202				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.52000	98.93082	5.52000	98.89227				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.47000	100.63202	5.47000	100.59278				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			9.48000	9.48000	9.48000	87.19424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			9.46000	9.46000	9.46000	86.29703				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.92000	4.92000	4.92000	163.96278				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	101.50085				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.61029				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.03809				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.34694				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	102.40399				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.97920				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	102.00022				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.45544				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 11/11/2024 Spot Bond					0.00000	103.31961				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.79910				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.06672				0.00	0	60,000,00
Total FRC305 SPOT										0.00	0	60,000,00
Total For FRC305										0.00	0	60,000,00
FRC30: On 31/05/2024 Spot Bond					0.00000	102.39452				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.03981				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.13625				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.20834				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.38252				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.25696				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.10571				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.12695				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	98.35425				0.00	0	
Total FRC319 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.30050				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.14414				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.76085				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	99.84931				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.89841				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.47558				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.89826				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.35669				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.01374				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.32929				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.42408				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.19373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.12247				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.13063				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.67932				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.17404				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.13805				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.14540				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.14552				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.17230				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.10728				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36: On 31/03/2024 Spot Bond					0.00000	100.85726				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	99.89064				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	102.14172				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.46684				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	91.92014				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.75803				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.79532				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.93842				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.25501				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	89.24403				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	89.10092				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.06522				0.00	0	
Total FRC378 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.14170				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	97.70197				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.82847				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.82847				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.80299				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.80299				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.57159				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.11451				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 11/11/2024 Spot Bond					0.00000	102.18378				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.98591				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.11448				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.29909				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2024 Spot Bond			9.02000	9.02000	9.02000	100.36769				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.31320				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.33047				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC399 On 19/01/2027 Spot Bond					0.00000	100.39485				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	101.16571				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.15348				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	100.07304				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			14.22000	14.22000	14.22000	102.82178				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	103.12149				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.82143				0.00	0	160,000,00
Total FRC406 SPOT										0.00	0	160,000,00
Total For FRC406										0.00	0	160,000,00
FRC406 On 13/10/2026 Spot Bond					0.00000	100.56619				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC408 On 23/09/2025 Spot Bond					0.00000	101.23906				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC409 On 23/09/2025 Spot Bond			11.77000	11.77000	11.77000	99.92456				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC410 On 30/04/2027 Spot Bond					0.00000	100.11451				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.91786				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.12538				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC413 On 30/04/2029 Spot Bond					0.00000	100.12538				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC414 On 31/05/2027 Spot Bond					0.00000	101.85040				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC415 On 31/05/2025 Spot Bond					0.00000	101.85061				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC416 On 20/06/2027 Spot Bond					0.00000	102.07567				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	101.91110				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	100.12458				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC419 On 27/09/2028 Spot Bond					0.00000	101.10166				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	101.12101				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	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 FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.12101				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.79931				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.11442				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.96019				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.00319				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	101.18953				0.00	0	60,000,00
Total FRC428 SPOT										0.00	0	60,000,00
Total For FRC428										0.00	0	60,000,00
FRC42: On 31/10/2027 Spot Bond					0.00000	100.11458				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.12131				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.76475				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.11444				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.76475				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.85028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	101.77019				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	101.17909				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			9.68000	9.68000	9.68000	104.04336				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC437 On 31/08/2027 Spot Bond					0.00000	101.36862				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	101.38540				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC439 On 31/08/2027 Spot Bond					0.00000	101.78186				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	101.78186				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC442 On 20/12/2027 Spot Bond					0.00000	101.21978				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC443 On 23/09/2026 Spot Bond					0.00000	101.12054				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC444 On 28/10/2023 Spot Bond					0.00000	100.10627				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC445 On 31/08/2027 Spot Bond					0.00000	101.76475				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC44: On 15/03/2028 Spot Bond					0.00000	101.36364				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.76475				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.78186				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	101.23128				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.83743				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	100.10627				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	100.10522				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	101.08619				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45: On 21/01/2030 Spot Bond					0.00000	100.30853				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45: On 18/04/2028 Spot Bond					0.00000	100.42553				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45: On 16/11/2027 Spot Bond					0.00000	101.37763				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45: On 20/12/2029 Spot Bond					0.00000	101.16745				0.00	0	
Total FRC458 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC458										0.00	0	
FRC45 On 31/07/2025 Spot Bond					0.00000	100.12221				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46 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	
FRC46 On 30/04/2025 Spot Bond					0.00000	100.12177				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46 On 30/04/2026 Spot Bond					0.00000	100.11452				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46 On 20/04/2032 Spot Bond					0.00000	100.36789				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46 On 20/03/2026 Spot Bond					0.00000	100.96547				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46 On 06/11/2024 Spot Bond					0.00000	99.84071				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC46 On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.00000	111.50289	5.00000	111.46107				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.27000	119.78972	5.27000	119.74367				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.30215				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.24565				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.96061				0.00	1,200,000,000	600,000,000
Total FRJ25 SPOT										0.00	1,200,000,000	600,000,000
Total For FRJ25										0.00	1,200,000,000	600,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.96191				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.64641				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.53288				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.51414				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	103.44970				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.26344				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.92400				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.84380				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.93487				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.80800	4.80800	4.80800	108.36045				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 On 31/01/2038 Spot Bond			5.24000	5.24000	5.24000	120.16434				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.03904				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.38000	118.26197	5.38000	118.21616				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.37000	235.45806	5.37000	235.36709				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.70000	113.94786	5.70000	113.90273				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.37000	5.37000	5.37000	235.36709				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.82000	164.29921	4.82000	164.23803				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	116.15771	3.70500	116.11796				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.32000	119.09241	5.32000	119.04647				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.49000	233.09282	5.49000	233.00202				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.49000	233.09282	5.49000	233.00202				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			4.00000	166.57625	4.00000	166.51792				0.00	0	
Total FRS122 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.57000	231.53189	5.57000	231.44118				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.52000	116.35100	5.52000	116.30549				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.81000	213.54659	4.81000	213.46744				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.27000	106.72035	6.27000	106.67646				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.02000	211.53764	5.02000	211.45806				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.08000	210.96765	5.08000	210.88795				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.08000	221.87184	6.08000	221.78191				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.22000	107.33188	6.22000	107.28788				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.52000	5.52000	5.52000	116.30549				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.31000	119.23148	5.31000	119.18552				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.89000	212.77869	4.89000	212.69937				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.85000	226.16685	5.85000	226.07659				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.02000	211.53764	5.02000	211.45806				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.02000	211.53764	5.02000	211.45806				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.42100	217.32612	4.42100	217.24783				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.77000	164.43689	4.77000	164.37588				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.37000	208.23749	5.37000	208.15720				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.41000	207.86412	5.41000	207.78375				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.74000	164.51957	4.74000	164.45866				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.88500	212.82659	4.88500	212.74729				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.42000	5.42000	5.42000	207.69051				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.41973				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18(On 18/09/2023 Spot Bond					0.00000	101.10728				0.00	0	24,400,00
Total FRS180 SPOT										0.00	0	24,400,00
Total For FRS180										0.00	0	24,400,00
FRS18(On 27/09/2025 Spot Bond					0.00000	100.92233				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	191.43565				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	148.26192				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	212.32369				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	220.79912				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	99.92721				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 05/08/2025 Spot Bond					0.00000	99.92109				0.00	0	24,400,00
Total FRS199 SPOT										0.00	0	24,400,00
Total For FRS199										0.00	0	24,400,00
FRS20(On 12/08/2025 Spot Bond					0.00000	102.00878				0.00	0	9,000,00
Total FRS200 SPOT										0.00	0	9,000,00
Total For FRS200										0.00	0	9,000,00
FRS20(On 06/08/2025 Spot Bond					0.00000	101.61283				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.48710				0.00	0	10,800,00
Total FRS206 SPOT										0.00	0	10,800,00
Total For FRS206										0.00	0	10,800,00
FRS20(On 18/11/2024 Spot Bond					0.00000	101.75397				0.00	0	
Total FRS209 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.32117				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	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.01374				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 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	
FRS22 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	
FRS23 On 14/08/2027 Spot Bond					0.00000	102.03347				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	103.78306				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	107.23432				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	72.78890				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.87090				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	114.19354				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.47321				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25: On 22/02/2024 Spot Bond					0.00000	101.10637				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	101.43723				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond					0.00000	128.99031				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.17215				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	101.83736				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26: On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26: On 31/03/2032 Spot Bond					0.00000	100.94975				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	131.50435				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	100.95413				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	100.95061				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 30/09/2024 Spot Bond					0.00000	101.10027				0.00	0	
Total FRS278 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.26612				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.81731				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 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	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.98601				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.51000	10.51000	10.51000	96.35304				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.51000	10.51000	10.51000	96.35304				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.03511				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.62907				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.60900	11.60900	11.60900	92.23017				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.77835				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	110.69033				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	118.92997				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.92590				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
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	100.70997				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.11452				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS308 On 31/07/2023 Spot Bond					0.00000	99.50572				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	109.76513				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			9.72000	9.72000	9.72000	101.45838				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.09700				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	102.03469				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.09282				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	101.33804				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS316 On 31/12/2027 Spot Bond					0.00000	100.96009				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	101.01320				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/05/2023 Spot Bond			4.43000	4.43000	4.43000	100.22980				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS319 On 02/05/2023 Spot Bond					0.00000	99.91677				0.00	0	
Total FRS319 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS319										0.00	0	
FRS32 On 26/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000,00
Total FRS320 SPOT										0.00	0	2,500,000,00
Total For FRS320										0.00	0	2,500,000,00
FRS36 On 07/12/2023 Spot Bond			3.11000	3.11000	3.11000	334.81924				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.49000	336.12420	2.49000	336.02040				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.85000	2.85000	2.85000	335.32197				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.94835				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.22000	109.89071	5.22000	109.84862				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.86000	67.37729	4.86000	114.32323				0.00	0	80,000,00
Total FRS81 SPOT										0.00	0	80,000,00
Total For FRS81										0.00	0	80,000,00
FRS85 On 31/01/2025 Spot Bond			3.89000	3.89000	3.89000	166.82687				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.17000	4.17000	4.17000	166.04188				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.91000	3.91000	3.91000	333.28113				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.00000	106.79435	9.00000	106.76851				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.07000	103.93234	9.07000	103.90687				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.51000	100.78620	9.51000	100.76061				78,046,668,000.00	8,206,800	611,233,00
Total FRX26 SPOT										78,046,668,000.00	8,206,800	611,233,00
Total For FRX26										78,046,668,000.00	8,206,800	611,233,00
FRX27 On 07/03/2027 Spot Bond			9.65000	103.25379	9.65000	103.22735				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.86000	103.72465	9.86000	103.69708				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.60000	98.42256	10.60000	98.39448				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.86500	94.77212	10.86500	94.74443				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.80500	99.32333	10.80500	99.29478				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.29500	68.01760	12.29500	67.99543				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.73206				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.69380				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.64535				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.67826				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.68794				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.29697				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.30179				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.30276				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	101.77231				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.53752				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.59328				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.97633				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.43500	120.63844	4.43500	120.59485				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.46251				0.00	15,450,000,000	15,450,000,00
Total GRT07 SPOT										0.00	15,450,000,000	15,450,000,00
Total For GRT07										0.00	15,450,000,000	15,450,000,00
GRT17 On 17/10/2023 Spot Bond			9.02900	100.90647	9.02900	100.88251				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.90329				0.00	0	
Total GRT20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For GRT20									0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.73000	102.57268	7.73000	102.55142			0.00	0	
Total GRT21 SPOT									0.00	0	
Total For GRT21									0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.00730			0.00	0	
Total GRT23 SPOT									0.00	0	
Total For GRT23									0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.96802			0.00	0	
Total GRT25G SPOT									0.00	0	
Total For GRT25G									0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.84647			0.00	0	
Total GRT26G SPOT									0.00	0	
Total For GRT26G									0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.79824			0.00	0	
Total GRT27 SPOT									0.00	0	
Total For GRT27									0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.33836			0.00	0	
Total GRT29 SPOT									0.00	0	
Total For GRT29									0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.88068			0.00	0	
Total GRT30 SPOT									0.00	0	
Total For GRT30									0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.49384			0.00	0	
Total GRT31 SPOT									0.00	0	
Total For GRT31									0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.69532			0.00	0	1,400,000,00
Total GRT32 SPOT									0.00	0	1,400,000,00
Total For GRT32									0.00	0	1,400,000,00
GRT33 On 18/04/2026 Spot Bond					0.00000	100.97954			0.00	0	
Total GRT33 SPOT									0.00	0	
Total For GRT33									0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.13132			0.00	0	
Total GRT34 SPOT									0.00	0	
Total For GRT34									0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.90608			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.83787				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.00003				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	102.12555				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	102.27662				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.12010				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.57542				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.47042				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.41458				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.66712				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.18449				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.23747				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT53 On 09/04/2032 Spot Bond					0.00000	99.81546				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	101.62143				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	99.86237				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.35000	9.35000	9.35000	100.79392				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.96031				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	100.18914				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.70055				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T3 On 30/06/2023 Spot Bond					0.00000	100.59232				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	100.63724				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.96017				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	104.57427				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.40162				0.00	0	
Total H12T27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.02392				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.82404				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.25157				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.67599				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.33836				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.09090				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	99.82148				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	100.69570				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	100.71096				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.77000	333.66393	3.77000	333.54934				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.90000	3.90000	3.90000	338.20847				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.70500	100.10547	10.70500	100.07665				0.00	0	7,500,000.00

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 HWAY30 SPOT										0.00	0	7,500,000,00
Total For HWAY30										0.00	0	7,500,000,00
HWAY3 On 28/02/2033 Spot Bond			5.15000	78.24391	5.15000	112.55018				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.19500	84.54635	12.19500	84.51870			203,466,258,000.00		16,684,400	4,349,004,30
Total HWAY34 SPOT									203,466,258,000.00		16,684,400	4,349,004,30
Total For HWAY34									203,466,258,000.00		16,684,400	4,349,004,30
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.37696	100.00000	11.35150				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.26500	83.45629	12.26500	83.42885				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.37144	100.00000	11.34599				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.31000	168.52424	3.32000	168.43990			35,364,702,000,000.00		10,684,200,000	484,349,329,80
Total I2025 SPOT									35,364,702,000,000.00		10,684,200,000	484,349,329,80
Total For I2025									35,364,702,000,000.00		10,684,200,000	484,349,329,80
I2029 On 31/03/2029 Spot Bond			3.97000	122.33839	3.96500	122.32932			76,568,716,688,000.00		19,286,830,400	216,393,639,90
Total I2029 SPOT									76,568,716,688,000.00		19,286,830,400	216,393,639,90
Total For I2029									76,568,716,688,000.00		19,286,830,400	216,393,639,90
I2031 On 31/01/2031 Spot Bond			4.15000	101.69805	4.15000	101.66202				0.00	0	1,000,000,00
Total I2031 SPOT										0.00	0	1,000,000,00
Total For I2031										0.00	0	1,000,000,00
I2033 On 28/02/2033 Spot Bond			4.49000	116.52515	4.50000	116.38213			535,588,346,461,000.00		342,001,858,900	358,601,385,40
Total I2033 SPOT									535,588,346,461,000.00		342,001,858,900	358,601,385,40
Total For I2033									535,588,346,461,000.00		342,001,858,900	358,601,385,40
I2038 On 31/01/2038 Spot Bond			4.63000	129.15739	4.62000	129.26305			385,057,431,297,000.00		83,165,751,900	379,573,090,40
Total I2038 SPOT									385,057,431,297,000.00		83,165,751,900	379,573,090,40
Total For I2038									385,057,431,297,000.00		83,165,751,900	379,573,090,40
I2046 On 31/03/2046 Spot Bond			4.62000	113.83609	4.62000	113.79447			188,270,082,000,000.00		40,751,100,000	527,866,692,90
Total I2046 SPOT									188,270,082,000,000.00		40,751,100,000	527,866,692,90
Total For I2046									188,270,082,000,000.00		40,751,100,000	527,866,692,90

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 31/12/2050 Spot Bond			4.63000	116.14775	4.62000	116.30879			435,944,595,000,000.00	94,156,500,000	419,250,861,10
Total I2050 SPOT									15,944,595,000,000.00	94,156,500,000	419,250,861,10
Total For I2050									15,944,595,000,000.00	94,156,500,000	419,250,861,10
IBG01 On 07/02/2025 Spot Bond					0.00000	99.74260			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.50796			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.57000	334.04612	3.57000	333.93322			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.70596			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	102.22963			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.74314			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.45179			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.71501			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.62226			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.13443			0.00	0	
Total IBL137 SPOT									0.00	0	
Total For IBL137									0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.05909			0.00	0	20,800,00
Total IBL138 SPOT									0.00	0	20,800,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL138										0.00	0	20,800,00
IBL145 On 20/03/2026 Spot Bond					0.00000	101.05148				0.00	0	31,200,00
Total IBL145 SPOT										0.00	0	31,200,00
Total For IBL145										0.00	0	31,200,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.79200				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.42780				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.46261				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.63438				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.86881				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.72823				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.48351				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.81374				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.85116				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.62648				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.41303				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.48435				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.68397				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.48514				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.90478				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.53684				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.84412				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.76280				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.27114				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.96629				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.67113				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.42975				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL204 On 09/12/2026 Spot Bond					0.00000	101.38584				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.34192				0.00	1,600,000,000	
Total IBL206 SPOT										0.00	1,600,000,000	
Total For IBL206										0.00	1,600,000,000	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.99988				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.70841				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.05896				0.00	30,000,000,000	15,000,000,000
Total IBL216 SPOT										0.00	30,000,000,000	15,000,000,000
Total For IBL216										0.00	30,000,000,000	15,000,000,000
IBL217 On 18/03/2025 Spot Bond					0.00000	100.98613				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.63890				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.13064				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.28000	8.28000	8.28000	103.35382				0.00	0	570,000,000
Total IBL222 SPOT										0.00	0	570,000,000
Total For IBL222										0.00	0	570,000,000
IBL223 On 10/05/2027 Spot Bond					0.00000	99.78506				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.72822				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.50618				0.00	0	
Total IBL225 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.91290				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.35753				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.36393				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.23145				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.26518				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.99698				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.18000	9.18000	9.18000	102.71217				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.80606				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.82908				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.08695				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.29154				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.82055				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.43988				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.38259				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	102.27397				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.09327				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.09625				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	99.95289				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.08500	10.08500	10.08500	98.85546				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.91885				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.88011				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.23000	101.20537	8.23000	101.32690				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.52343				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL250 On 08/11/2024 Spot Bond					0.00000	99.84531				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.47678				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.27564				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.12112				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.16883				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.85947				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	99.99980				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	99.99985				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	99.85095				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	99.77552				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			8.30000	8.30000	8.30000	100.48368				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.81327				0.00	0	
Total IBL267 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.67052				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.23204				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.51000	102.65209	9.51000	102.62575				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.09166				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.76000	103.91239	9.76000	103.88504				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.11500	106.08443	11.11500	106.08816				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.32000	105.81102	10.32000	105.78177				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.68797				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.34529				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	102.07464				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.02615				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.65783				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.96644				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.07000	102.92174	9.07000	102.89666				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.80516				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.38450				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.58441				0.00	1,800,000,000	2,200,000,000
Total INLV07 SPOT										0.00	1,800,000,000	2,200,000,000
Total For INLV07										0.00	1,800,000,000	2,200,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	105.64622				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.57389				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.75096				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.02328				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.90478				0.00	0	900,000,000
Total INLV12 SPOT										0.00	0	900,000,000
Total For INLV12										0.00	0	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
INLV13 On 28/06/2028 Spot Bond					0.00000	100.98832				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.39931				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.03393				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.54346				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.77814				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.16883				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.66966				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.68811				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.64188				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.67892				0.00	1,824,000,000	456,000,000
Total IPF38 SPOT										0.00	1,824,000,000	456,000,000
Total For IPF38										0.00	1,824,000,000	456,000,000
IPF39 On 23/02/2029 Spot Bond					0.00000	101.68811				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	101.28583				0.00	0	
Total IPFC41 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.45219				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.62336				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.15653				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.55345				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.41947				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.50036				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.10311				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.53042				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.90645				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.41289				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.58771				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.45000	101.11641	8.45000	101.09342				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.49600				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.46000	101.76390	7.46000	101.74348				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.45916				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.50000	100.90518	8.50000	100.88233				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.47943				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.44000	100.89536	8.44000	100.87266				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.83928				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.36169				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	534,300,000	267,150,000
Total IVC210 SPOT										0.00	534,300,000	267,150,000
Total For IVC210										0.00	534,300,000	267,150,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC213 On 26/04/2025 Spot Bond					0.00000	100.14973				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.68000	99.84053	8.68000	99.81735				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.01000	99.98353	6.01000	100.00000				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.37500	9.37500	9.37500	99.71746				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	102.33517				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.04711				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.75637				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.32000	10.32000	10.32000	100.14132				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.51149				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.69000	9.69000	9.69000	99.83985				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.39248				0.00	0	
Total IVC229 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.66500	8.66500	8.66500	100.45446				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.29000	9.29000	9.29000	100.19311				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.53667				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.13619				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.12935				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	99.05932				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.14781				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.64282				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.13271				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.11877				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.62625				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.80604				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.30381				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.05285				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				99.96419	0.00000	100.20970				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				99.96419	0.00000	100.30175				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	100.31161				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000.00
Total IVC250 SPOT										0.00	0	25,000,000.00
Total For IVC250										0.00	0	25,000,000.00
IVZ134 On 04/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.79330				0.00	0	
Total IVZ134 SPOT										0.00	0	
Total For IVZ134										0.00	0	
IVZ135 On 11/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.63313				0.00	0	
Total IVZ135 SPOT										0.00	0	
Total For IVZ135										0.00	0	
IVZ136 On 16/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.51904				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	99.47035				0.00	0	
Total IVZ137 SPOT										0.00	0	
Total For IVZ137										0.00	0	
IVZ138 On 01/06/2023 Spot Bond			8.45000	8.45000	8.45000	99.15070				0.00	0	
Total IVZ138 SPOT										0.00	0	
Total For IVZ138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVZ140 On 08/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000.00	2,000,000,000	2,000,000,000
Total IVZ140 SPOT									10,000,000,000,000.00	2,000,000,000	2,000,000,000
Total For IVZ140									10,000,000,000,000.00	2,000,000,000	2,000,000,000
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total JIBAR SPOT									0.00	0	
Total For JIBAR									0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.21434			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.50968			0.00	0	
Total KAP014 SPOT									0.00	0	
Total For KAP014									0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.16585			0.00	0	
Total KAP015 SPOT									0.00	0	
Total For KAP015									0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.35694			0.00	0	
Total KAP017 SPOT									0.00	0	
Total For KAP017									0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.16863			0.00	0	
Total KAP018 SPOT									0.00	0	
Total For KAP018									0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.10265			0.00	0	
Total KAP019 SPOT									0.00	0	
Total For KAP019									0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.18573			0.00	0	
Total KAP020 SPOT									0.00	0	
Total For KAP020									0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	102.09887			0.00	0	
Total KAP021 SPOT									0.00	0	
Total For KAP021									0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.70357			0.00	0	
Total KAP022 SPOT									0.00	0	
Total For KAP022									0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	101.54795			0.00	0	
Total KAP023 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.58879				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.75740				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.80243				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.82234				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.69781				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.72298				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.82000	113.21942	9.82000	113.18992				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.33954				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.40513				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.70121				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.30741				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.01170				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.17390				0.00	1,500,000,000	1,500,000,000
Total LHC02 SPOT										0.00	1,500,000,000	1,500,000,000
Total For LHC02										0.00	1,500,000,000	1,500,000,000
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.79439				0.00	400,000,000	200,000,000
Total LRFA4 SPOT										0.00	400,000,000	200,000,000
Total For LRFA4										0.00	400,000,000	200,000,000
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.83309				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.87179				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.52054				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.64442				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.49500	14.49500	14.49500	100.73424				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.68674				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.76830				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.17621				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	101.51276				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF07: On 30/09/2025 Spot Bond					0.00000	100.89551				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.09576				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.93926				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.70596				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.02451				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.87603				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.07000	9.07000	9.07000	106.94029				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	100.93841				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	101.74702				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01: On 10/12/2026 Spot Bond					0.00000	102.16788				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02: On 10/12/2026 Spot Bond			9.74000	102.31603	9.74000	102.28929			1,967,480,000,000.00	202,000,000	72,200,000	
Total MML02 SPOT									1,967,480,000,000.00	202,000,000	72,200,000	
Total For MML02									1,967,480,000,000.00	202,000,000	72,200,000	
MML03: On 15/03/2028 Spot Bond					0.00000	102.68940				0.00	0	
Total MML03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.97000	93.14311	9.97000	93.04411				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.12457				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.38000	102.74887	10.38000	102.72016				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.98899				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.50120				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.94265				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.28824				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.21465				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.53507				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.13365				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.38959				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.19340				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.30633				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.66500	98.83357	9.66500	98.80780				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.21713				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.46357				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.61552				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.13352				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.71515				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.97906				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.78630				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.59159				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	102.09301				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN33 On 13/09/2029 Spot Bond					0.00000	102.08478				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	102.46035				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.96208				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.81851				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.97220				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.79959				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.79972				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	101.73923				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.62671				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.16187				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.30695				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.44021				0.00	0	
Total N7E25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For N7E25									0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.47000	102.63344	9.47000	102.60743			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.58000	102.41985	10.58000	102.39069			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.30395			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.09788			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.06454			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.09715			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.12978			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.01000	101.76492	9.01000	101.74054			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.22000	102.41350	9.22000	102.38801			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.35000	101.81791	9.35000	101.79249			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.44500	106.73520	9.44500	106.70815		1,133,400,000,000.00	120,000,000	46,500,000	
Total NBK20A SPOT								1,133,400,000,000.00	120,000,000	46,500,000	
Total For NBK20A								1,133,400,000,000.00	120,000,000	46,500,000	
NBK21 On 21/07/2027 Spot Bond			9.54500	106.66115	9.54500	106.63367		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.19800	110.46999	8.19800	110.44547			541,068,000,000.00	66,000,000	26,200,00
Total NBK23A SPOT									541,068,000,000.00	66,000,000	26,200,00
Total For NBK23A									541,068,000,000.00	66,000,000	26,200,00
NBK24 On 19/11/2027 Spot Bond			9.24000	111.14999	9.24000	111.12226			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK25 On 12/02/2025 Spot Bond					0.00000	103.40788			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	103.35780	100.00000	103.08070			0.00	0	340,000,00
Total NBK26A SPOT									0.00	0	340,000,00
Total For NBK26A									0.00	0	340,000,00
NBK26 On 22/04/2026 Spot Bond					0.00000	102.53069			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.16500	110.48896	9.16500	110.46161			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.23000	102.89376	8.23000	102.87103			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			9.31000	105.90753	9.31000	105.88091			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			9.04000	102.30761	9.04000	102.28263			1,789,920,000,000.00	198,000,000	50,800,00
Total NBK30A SPOT									1,789,920,000,000.00	198,000,000	50,800,00
Total For NBK30A									1,789,920,000,000.00	198,000,000	50,800,00
NBK31 On 09/11/2023 Spot Bond			8.81000	104.84241	8.81000	104.81745			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.11742			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK36I On 10/05/2026 Spot Bond					0.00000	104.74348				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.22710				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.45640				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.55181				0.00	475,460,000	787,730,00
Total NBK43B SPOT										0.00	475,460,000	787,730,00
Total For NBK43B										0.00	475,460,000	787,730,00
NBK46I On 15/08/2025 Spot Bond					0.00000	102.38898				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.98597				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	102.19770				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.49296				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	102.09597				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.19314				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	102.16217				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.42117				0.00	0	
Total NBKB56 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.19390				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.71204				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.94766				0.00	17,100,000,000	5,700,000,000
Total NBKB60 SPOT										0.00	17,100,000,000	5,700,000,000
Total For NBKB60										0.00	17,100,000,000	5,700,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.48186				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.54847				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	101.56315				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.82179				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	101.62565				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	101.68472				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.69804				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.94778				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.56500	101.32764	10.56500	101.29930				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.06316				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.22000	101.45253	10.22000	101.42505				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.06898				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.07811				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.08973				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.52159				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.52159				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.76621				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	100.50341				0.00	600,000,000	1,300,000,000
Total NGL05 SPOT										0.00	600,000,000	1,300,000,000
Total For NGL05										0.00	600,000,000	1,300,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	102.28861				0.00	16,000,000,000	16,000,000,000
Total NGL06 SPOT										0.00	16,000,000,000	16,000,000,000

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 For NGL06										0.00	16,000,000,000	16,000,000,000
NGL07 On 09/04/2024 Spot Bond					0.00000	101.32410				0.00	0	3,205,400,00
Total NGL07 SPOT										0.00	0	3,205,400,00
Total For NGL07										0.00	0	3,205,400,00
NGL08 On 02/07/2025 Spot Bond					0.00000	104.79188				0.00	0	12,600,00
Total NGL08 SPOT										0.00	0	12,600,00
Total For NGL08										0.00	0	12,600,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.90674				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.88362				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.83765				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	101.51395				0.00	0	
Total NGLT11 SPOT										0.00	0	
Total For NGLT11										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.85564				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.25342				0.00	0	1,480,000,00
Total NGT104 SPOT										0.00	0	1,480,000,00
Total For NGT104										0.00	0	1,480,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.28792				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.10223				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	106.65776				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.99108				0.00	0	525,000,00

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 NGT108 SPOT										0.00	0	525,000,00
Total For NGT108										0.00	0	525,000,00
NGT108 On 04/11/2026 Spot Bond					0.00000	99.93668				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 27/12/2026 Spot Bond					0.00000	102.56481				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT110 On 23/04/2027 Spot Bond					0.00000	100.25448				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT111 On 10/12/2027 Spot Bond					0.00000	101.49441				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT112 On 16/06/2026 Spot Bond					0.00000	103.40898				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	101.42766				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM015 On 11/05/2025 Spot Bond					0.00000	104.15669				0.00	0	3,050,000,00
Total NHM016 SPOT										0.00	0	3,050,000,00
Total For NHM016										0.00	0	3,050,000,00
NHM016 On 25/05/2023 Spot Bond					0.00000	102.10463				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM018 On 25/05/2024 Spot Bond					0.00000	104.59372				0.00	3,000,000,000	1,500,000,00
Total NHM019 SPOT										0.00	3,000,000,000	1,500,000,00
Total For NHM019										0.00	3,000,000,000	1,500,000,00
NHM019 On 25/11/2023 Spot Bond					0.00000	103.35689				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM020 On 26/11/2026 Spot Bond					0.00000	104.06575				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 23/09/2027 Spot Bond					0.00000	101.17982				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.32777				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.54000	5.54000	5.54000	232.02501				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.39000	4.39000	4.39000	217.55238				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.07500	4.07500	4.07500	166.30768				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.85500	4.85500	4.85500	116.51966				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.37000	5.37000	5.37000	118.35407				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.18000	4.18000	4.18000	166.01393				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	277.50689	3.45000	277.41400				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.98000	3.98000	3.98000	166.57403				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.03500	4.03500	4.03500	221.07526				0.00	0	
Total NILB14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NILB14									0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.18000	219.70622	4.18000	219.62849			0.00	0	
Total NILB15 SPOT									0.00	0	
Total For NILB15									0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.39000	92.21521	5.39000	118.07846			0.00	0	
Total NILB17 SPOT									0.00	0	
Total For NILB17									0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.51071			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	147.13250			0.00	0	
Total NN02 SPOT									0.00	0	
Total For NN02									0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	98.99773			0.00	0	10,800,00
Total NN022 SPOT									0.00	0	10,800,00
Total For NN022									0.00	0	10,800,00
NN023 On 07/11/2025 Spot Bond					0.00000	101.63190			0.00	0	31,900,00
Total NN023 SPOT									0.00	0	31,900,00
Total For NN023									0.00	0	31,900,00
NN026 On 21/11/2025 Spot Bond					0.00000	101.53564			0.00	0	
Total NN026 SPOT									0.00	0	
Total For NN026									0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	102.27349			0.00	0	
Total NN03 SPOT									0.00	0	
Total For NN03									0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.25099			0.00	0	10,500,00
Total NN034 SPOT									0.00	0	10,500,00
Total For NN034									0.00	0	10,500,00
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	
NN039 On 06/03/2027 Spot Bond					0.00000	99.48081			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.76202				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.78844				0.00	0	16,400,00
Total NN040 SPOT										0.00	0	16,400,00
Total For NN040										0.00	0	16,400,00
NN046 On 13/05/2027 Spot Bond					0.00000	102.21270				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.50523				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.19002				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.22890				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.36828				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.27642				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.60099				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.20619				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.37602				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN097 On 27/06/2024 Spot Bond					0.00000	101.08068				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.09149				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.20856				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.09149				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.65176				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	92.81540				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.09083				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.04143				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.60000	10.60000	10.60000	99.74985				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.01500	10.01500	10.01500	103.81506				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.04000	10.04000	10.04000	102.61669				0.00	0	
Total NN179 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.66802				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	105.81123				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	145.61000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	134.60000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	148.32000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	146.04000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	142.82574				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF080 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF081 On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF089 On 30/05/2023 Spot Bond					0.00000	101.42386				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF091 On 17/08/2023 Spot Bond					0.00000	101.65648				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF092 On 30/05/2023 Spot Bond					0.00000	101.31384				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF093 On 30/05/2023 Spot Bond					0.00000	101.32267				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NNF094 On 13/06/2023 Spot Bond					0.00000	100.96918				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF095 On 20/06/2023 Spot Bond					0.00000	100.92462				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF096 On 20/06/2023 Spot Bond					0.00000	100.92462				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF097 On 27/06/2023 Spot Bond					0.00000	100.68075				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NNF098 On 29/03/2028 Spot Bond					0.00000	100.85887				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF10(On 30/03/2028 Spot Bond					0.00000	100.83266				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10(On 03/07/2023 Spot Bond					0.00000	100.59377				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NNF10(On 21/04/2028 Spot Bond					0.00000	100.32057				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	124.98972				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	89.45246				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2(On 22/05/2054 Spot Bond					0.00000	101.86991				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2(On 22/05/2023 Spot Bond					0.00000	101.73407				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2(On 22/05/2053 Spot Bond					0.00000	101.78053				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1(On 22/05/2052 Spot Bond					0.00000	101.79931				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1(On 22/05/2052 Spot Bond					0.00000	109.98678				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2(On 22/05/2023 Spot Bond					0.00000	101.80932				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2(On 22/05/2054 Spot Bond					0.00000	101.91197				0.00	0	
Total NQ1B21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.83687			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.74106			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.60205			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.15000	215.10477	4.15000	215.02859			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.33000	108.88891	11.33000	108.85595			0.00	0	420,000,00
Total NRA028 SPOT									0.00	0	420,000,00
Total For NRA028									0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	18.21693	100.00000	18.17639			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	101.75531			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.21219			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.71052			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.10023			0.00	0	
Total NTC33 SPOT									0.00	0	
Total For NTC33									0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	102.00008			0.00	800,000,000	5,350,000,00
Total NTC34 SPOT									0.00	800,000,000	5,350,000,00
Total For NTC34									0.00	800,000,000	5,350,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	101.37517			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.68319				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.51848				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.95335				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	101.86963				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.05482				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.49000	105.51553	8.49000	105.49169				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			8.97000	106.48828	8.97000	106.46290				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	101.78868				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.50192				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.92035				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.51807				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML15 On 28/10/2027 Spot Bond					0.00000	100.09949				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.69108				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	101.91025				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.20179				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.31707				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.93412				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	101.38521				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	101.33420				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.57644				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.61944				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.57662				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.60241				0.00	0	
Total PMM60 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For PMM60									0.00	0	
R186 On 21/12/2026 Spot Bond			8.82000	108.94305	8.82000	108.91722		158,373,437,396,000.00	2,512,287,237,800	1,395,536,353,90	
Total R186 SPOT								158,373,437,396,000.00	512,287,237,800	1,395,536,353,90	
Total For R186								158,373,437,396,000.00	512,287,237,800	1,395,536,353,90	
R197 On 07/12/2023 Spot Bond			2.51000	336.08551	2.50000	336.00098		166,287,500,000,000.00	66,250,000,000	692,549,999,90	
Total R197 SPOT								166,287,500,000,000.00	66,250,000,000	692,549,999,90	
Total For R197								166,287,500,000,000.00	66,250,000,000	692,549,999,90	
R202 On 07/12/2033 Spot Bond			4.53900	252.65174	4.54000	252.53819		48,120,003,791,100.00	10,601,454,900	65,231,655,40	
Total R202 SPOT								48,120,003,791,100.00	10,601,454,900	65,231,655,40	
Total For R202								48,120,003,791,100.00	10,601,454,900	65,231,655,40	
R2030 On 31/01/2030 Spot Bond			10.19500	91.48666	10.20000	91.43917		575,480,105,856,000.00	1,233,494,860,800	1,672,683,251,30	
Total R2030 SPOT								575,480,105,856,000.00	2,333,494,860,800	2,672,683,251,30	
Total For R2030								575,480,105,856,000.00	2,333,494,860,800	2,672,683,251,30	
R2032 On 31/03/2032 Spot Bond			10.89000	85.90990	10.88500	85.91028		755,952,427,875,000.00	1,446,827,587,500	1,836,718,179,40	
Total R2032 SPOT								755,952,427,875,000.00	4,446,827,587,500	3,836,718,179,40	
Total For R2032								755,952,427,875,000.00	4,446,827,587,500	3,836,718,179,40	
R2035 On 28/02/2035 Spot Bond			11.39500	85.36423	11.39500	85.33853		749,223,463,411,000.00	1,382,117,021,800	1,349,005,463,20	
Total R2035 SPOT								749,223,463,411,000.00	3,382,117,021,800	3,349,005,463,20	
Total For R2035								749,223,463,411,000.00	3,382,117,021,800	3,349,005,463,20	
R2037 On 31/01/2037 Spot Bond			11.68000	80.62303	11.68500	80.56942		824,829,892,848,000.00	413,084,751,100	1,318,061,939,70	
Total R2037 SPOT								824,829,892,848,000.00	413,084,751,100	1,318,061,939,70	
Total For R2037								824,829,892,848,000.00	413,084,751,100	1,318,061,939,70	
R2040 On 31/01/2040 Spot Bond			11.88000	81.52215	11.91000	81.31616		927,152,221,040,000.00	919,793,958,000	1,787,443,434,60	
Total R2040 SPOT								927,152,221,040,000.00	919,793,958,000	1,787,443,434,60	
Total For R2040								927,152,221,040,000.00	919,793,958,000	1,787,443,434,60	
R2044 On 31/01/2044 Spot Bond			11.93500	77.91481	11.95500	77.76877		495,808,934,925,000.00	376,691,155,000	1,046,541,356,70	
Total R2044 SPOT								495,808,934,925,000.00	376,691,155,000	1,046,541,356,70	
Total For R2044								495,808,934,925,000.00	376,691,155,000	1,046,541,356,70	
R2048 On 28/02/2048 Spot Bond			11.89000	76.58566	11.91500	76.40711		448,679,847,581,000.00	878,778,792,900	1,315,099,420,90	
Total R2048 SPOT								448,679,847,581,000.00	878,778,792,900	1,315,099,420,90	
Total For R2048								448,679,847,581,000.00	878,778,792,900	1,315,099,420,90	
R2053 On 31/03/2053 Spot Bond			11.90500	98.74553	11.90500	98.71433		073,851,000,000,000.00	174,200,000,000	255,500,000,00	
Total R2053 SPOT								73,851,000,000,000.00	174,200,000,000	255,500,000,00	
Total For R2053								73,851,000,000,000.00	174,200,000,000	255,500,000,00	
R209 On 31/03/2036 Spot Bond			11.44000	65.97338	11.44500	65.92854		340,102,189,568,000.00	204,554,387,200	673,329,031,50	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total R209 SPOT										10,102,189,568,000.00	204,554,387,200	573,329,031,50
Total For R209										10,102,189,568,000.00	204,554,387,200	573,329,031,50
R210 On 31/03/2028 Spot Bond			3.68000	224.74032	3.68000	224.66380				51,424,320,000,000.00	13,974,000,000	248,690,262,40
Total R210 SPOT										51,424,320,000,000.00	13,974,000,000	248,690,262,40
Total For R210										51,424,320,000,000.00	13,974,000,000	248,690,262,40
R213 On 28/02/2031 Spot Bond			10.62000	82.27680	10.61500	82.27654				662,897,681,148,000.00	627,391,495,400	1,169,276,796,40
Total R213 SPOT										662,897,681,148,000.00	627,391,495,400	1,169,276,796,40
Total For R213										662,897,681,148,000.00	627,391,495,400	1,169,276,796,40
R214 On 28/02/2041 Spot Bond			11.77000	62.16408	11.79500	62.01836				076,666,510,182,000.00	176,437,256,600	500,364,238,20
Total R214 SPOT										076,666,510,182,000.00	176,437,256,600	500,364,238,20
Total For R214										076,666,510,182,000.00	176,437,256,600	500,364,238,20
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.80405				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.10233				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.34787				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.34293				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.36371				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	102.07359				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.88412				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.84738				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.23883				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.76702				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.01365				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.04682				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.30385				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.31556				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.57717				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.70231				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	101.93851				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.47629				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.75603				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.00067				0.00	0	
Total RED402 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.89986				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.62071				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	100.59219				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	100.64579				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.05726				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.44881				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.22832				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.05932				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.50004				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.34141				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.15584				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.93025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	101.12359				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.01291				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.00942				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.05709				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.04546				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.10937				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.09775				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.23703				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.22543				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	103.13280				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RN203(On 17/09/2030 Spot Bond					0.00000	100.37780				0.00	0	
Total RN2030 SPOT										0.00	0	
Total For RN2030										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.75000	103.60578	9.75000	103.57870				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.71000	98.12952	11.71000	98.09885				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.91500	97.29823	11.91500	97.26730				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.36296				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.88000	98.73054	10.88000	98.70181				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.16347				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.44122				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.55000	105.97487	9.55000	105.94756			2,272,900,000,000.00		238,000,000	76,500,00
Total SBS20 SPOT									2,272,900,000,000.00		238,000,000	76,500,00
Total For SBS20									2,272,900,000,000.00		238,000,000	76,500,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.34578				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.14000	102.73614	9.14000	102.71077				0.00	0	990,000,00
Total SBS27 SPOT										0.00	0	990,000,00

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 SBS27										0.00	0	990,000,00
SBS3 On 25/05/2026 Spot Bond			9.56000	100.05465	9.56000	100.02885				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.82000	103.68097	9.82000	103.65366				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.54000	101.92072	9.54000	101.89490				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.49000	101.70600	9.49000	101.67995				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.70500	97.79729	10.70500	97.76912				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.50500	102.23757	9.50500	102.21135				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.91500	102.97435	9.91500	102.94682				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.39000	9.39000	9.39000	102.70142			13,146,000,000,000.00	1,400,000,000	700,000,00	
Total SBS51 SPOT									13,146,000,000,000.00	1,400,000,000	700,000,00	
Total For SBS51									13,146,000,000,000.00	1,400,000,000	700,000,00	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.27241				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.40000				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.13898				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.61126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.35892				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.75800				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.81542				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	102.12196				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.62327				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	102.03080				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.50173				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.40218				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.12486				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.47793				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.44972				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS75 On 26/04/2027 Spot Bond					0.00000	100.80510				0.00	520,000,000	260,000,000
Total SBS75 SPOT										0.00	520,000,000	260,000,000
Total For SBS75										0.00	520,000,000	260,000,000
SBS76 On 26/04/2032 Spot Bond					0.00000	101.66687				0.00	600,000,000	300,000,000
Total SBS76 SPOT										0.00	600,000,000	300,000,000
Total For SBS76										0.00	600,000,000	300,000,000
SBS77 On 19/10/2027 Spot Bond					0.00000	100.69405				0.00	0	0
Total SBS77 SPOT										0.00	0	0
Total For SBS77										0.00	0	0
SBS78 On 01/12/2025 Spot Bond					0.00000	101.43490				0.00	0	0
Total SBS78 SPOT										0.00	0	0
Total For SBS78										0.00	0	0
SBS79 On 01/06/2028 Spot Bond					0.00000	102.07178				0.00	0	0
Total SBS79 SPOT										0.00	0	0
Total For SBS79										0.00	0	0
SBS80 On 03/02/2028 Spot Bond			9.93500	9.93500	9.93500	99.27710				0.00	0	0
Total SBS80 SPOT										0.00	0	0
Total For SBS80										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.40000	334.37164	3.40000	334.26015				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			5.29000	5.29000	5.29000	236.95983				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.56606				0.00	0	0
Total SBSS01 SPOT										0.00	0	0
Total For SBSS01										0.00	0	0
SBSS02 On 19/08/2026 Spot Bond					0.00000	100.97269				0.00	0	0
Total SBSS02 SPOT										0.00	0	0
Total For SBSS02										0.00	0	0
SBT103 On 31/03/2024 Spot Bond					0.00000	103.22948				0.00	516,800,000	1,983,100,000
Total SBT103 SPOT										0.00	516,800,000	1,983,100,000
Total For SBT103										0.00	516,800,000	1,983,100,000
SBT104 On 30/09/2025 Spot Bond					0.00000	105.19154				0.00	0	1,075,000,000
Total SBT104 SPOT										0.00	0	1,075,000,000

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 SBT104										0.00	0	1,075,000,00
SBT10€ On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10€ On 31/12/2026 Spot Bond					0.00000	104.23008				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	103.16124				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10€ On 13/07/2027 Spot Bond					0.00000	103.02359				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10€ On 31/12/2027 Spot Bond					0.00000	101.25218				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT20€ On 03/12/2023 Spot Bond					0.00000	102.13651				0.00	0	4,675,000,00
Total SBT202 SPOT										0.00	0	4,675,000,00
Total For SBT202										0.00	0	4,675,000,00
SBT20€ On 03/12/2023 Spot Bond			9.70500	104.67826	9.70500	104.65101				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20€ On 16/04/2024 Spot Bond					0.00000	100.38362				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20€ On 31/01/2025 Spot Bond					0.00000	100.98760				0.00	0	1,000,000,00
Total SBT206 SPOT										0.00	0	1,000,000,00
Total For SBT206										0.00	0	1,000,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.14928				0.00	2,436,000,000	834,000,00
Total SBT207 SPOT										0.00	2,436,000,000	834,000,00
Total For SBT207										0.00	2,436,000,000	834,000,00
SBT20€ On 28/11/2025 Spot Bond					0.00000	103.94756				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT20€ On 29/06/2026 Spot Bond					0.00000	102.10232				0.00	1,500,000,000	4,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT209 SPOT										0.00	1,500,000,000	4,200,000,000
Total For SBT209										0.00	1,500,000,000	4,200,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	102.53410				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	102.32116				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.77000	96.26787	9.77000	96.24251				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	102.12486				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.93245				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.91167				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.97375				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	102.01546				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.99468				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.95315				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	102.01522				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC6 On 15/11/2023 Spot Bond					0.00000	102.05694				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	102.04653				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	102.03611				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	102.09814				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.59148				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.30592				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	100.67474				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.73761				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.04242				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	102.14179				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA14 On 21/08/2024 Spot Bond					0.00000	101.63339				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA15 On 21/08/2026 Spot Bond					0.00000	101.65626				0.00	540,000,000	270,000,000
Total SPDA15 SPOT										0.00	540,000,000	270,000,000

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 SPDA15									0.00	540,000,000	270,000,000
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.63529			0.00	0	
Total SPDA16 SPOT									0.00	0	
Total For SPDA16									0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.66185			0.00	0	
Total SPDA17 SPOT									0.00	0	
Total For SPDA17									0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.37724			0.00	0	1,700,000,000
Total SPG004 SPOT									0.00	0	1,700,000,000
Total For SPG004									0.00	0	1,700,000,000
SPG00 On 15/03/2024 Spot Bond					0.00000	101.75716			0.00	0	
Total SPG005 SPOT									0.00	0	
Total For SPG005									0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.49688			0.00	0	
Total SPG007 SPOT									0.00	0	
Total For SPG007									0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.85344			0.00	0	
Total SPG009 SPOT									0.00	0	
Total For SPG009									0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	102.00509			0.00	0	
Total SPG010 SPOT									0.00	0	
Total For SPG010									0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.70605			0.00	0	
Total SPG011 SPOT									0.00	0	
Total For SPG011									0.00	0	
SPG01 On 29/03/2028 Spot Bond					0.00000	100.77844			0.00	0	
Total SPG012 SPOT									0.00	0	
Total For SPG012									0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.49712			0.00	0	
Total SPGC03 SPOT									0.00	0	
Total For SPGC03									0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.72615			0.00	0	
Total SPGC04 SPOT									0.00	0	
Total For SPGC04									0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.11756			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.46119				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.82000	4.82000	4.82000	164.23803				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.79500	109.02190	8.79500	108.99612				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.10500	84.67641	10.10500	84.65373				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	100.66957				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.00978				0.00	0	240,000,00
Total SSN040 SPOT										0.00	0	240,000,00
Total For SSN040										0.00	0	240,000,00
SSN04 On 13/10/2023 Spot Bond			9.25000	100.73626	9.25000	100.71176				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.32000	119.09241	5.32000	119.04647				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.89028				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.00001				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.04335				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05(On 08/12/2023 Spot Bond			3.53000	3.53000	3.53000	334.01006				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06(On 31/01/2025 Spot Bond			4.22500	4.22500	4.22500	165.88825				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.52000	5.52000	5.52000	116.30549				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.80500	4.80500	4.80500	116.83768				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.86000	4.86000	4.86000	212.98702				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	101.58483				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	101.56597				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.19374				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.17553				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	106.09495				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.34964				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	101.06122				0.00	0	16,400,00
Total SSN077 SPOT										0.00	0	16,400,00

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 SSN077										0.00	0	16,400,00
SSN077 On 13/07/2023 Spot Bond					0.00000	100.51455				0.00	0	10,800,00
Total SSN078 SPOT										0.00	0	10,800,00
Total For SSN078										0.00	0	10,800,00
SSN078 On 27/08/2024 Spot Bond					0.00000	101.63476				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.29659				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	99.92184				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.41500	5.41500	5.41500	234.47682				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.20248				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	98.55450				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	101.41490				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.86500	88.55367	10.86500	88.52779				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	101.13779				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.84000	213.25826	4.84000	213.17904				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.49000	233.09282	5.49000	233.00202				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.22524				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN120 On 11/06/2023 Spot Bond					0.00000	101.16069				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN121 On 31/08/2024 Spot Bond					0.00000	101.37936				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN139 On 27/10/2023 Spot Bond					0.00000	97.67085				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN140 On 03/11/2023 Spot Bond					0.00000	97.45232				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN142 On 09/11/2023 Spot Bond					0.00000	98.74838				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN150 On 21/02/2024 Spot Bond			7.54000	7.54000	7.54000	101.26651				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN161 On 08/06/2023 Spot Bond					0.00000	101.23468				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN173 On 28/02/2025 Spot Bond					0.00000	99.25999				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN174 On 28/02/2027 Spot Bond					0.00000	103.17249				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN171 On 31/03/2046 Spot Bond			4.70485	112.31256	4.70485	112.27123				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN171 On 31/12/2050 Spot Bond			4.69340	47.46925	4.69340	114.82478				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN171 On 28/09/2027 Spot Bond					0.00000	100.96773				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN181 On 09/06/2024 Spot Bond					0.00000	101.18806				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN181 On 18/02/2024 Spot Bond					0.00000	101.61256				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN181 On 17/05/2023 Spot Bond					0.00000	101.55247				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN181 On 22/05/2023 Spot Bond					0.00000	101.46419				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN181 On 22/05/2023 Spot Bond					0.00000	101.46419				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN181 On 23/05/2023 Spot Bond					0.00000	101.43500				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN181 On 23/05/2023 Spot Bond					0.00000	101.43500				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN191 On 30/05/2023 Spot Bond					0.00000	101.31063				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SSN191 On 14/06/2023 Spot Bond					0.00000	100.97624				0.00	0	
Total SSN191 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN191										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	100.96230				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	100.96230				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19: On 20/06/2023 Spot Bond					0.00000	100.84482				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	100.92923				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/05/2023 Spot Bond			4.67000	4.67000	4.67000	100.24356				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 02/05/2023 Spot Bond					0.00000	99.91677				0.00	45,443,690,000	45,443,690,000
Total SSN197 SPOT										0.00	45,443,690,000	45,443,690,000
Total For SSN197										0.00	45,443,690,000	45,443,690,000
SST20: On 08/12/2026 Spot Bond					0.00000	102.40490				0.00	0	600,000,000
Total SST201 SPOT										0.00	0	600,000,000
Total For SST201										0.00	0	600,000,000
SST20: On 31/08/2027 Spot Bond					0.00000	102.90713				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST20: On 03/03/2028 Spot Bond					0.00000	101.51474				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001: On 01/03/2027 Spot Bond					0.00000	104.41523				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF00: On 01/02/2026 Spot Bond					0.00000	101.31349				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.31000	100.14075	9.31000	100.11585				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.70929				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.69299				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.64296				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.71983				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.68276				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.41964				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.68276				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.44000	100.82589	7.44000	100.80555				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.95000	100.92818	7.95000	100.90645				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.58717				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.65437				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A21 On 21/08/2027 Spot Bond					0.00000	101.69236				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.68282				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.52000	101.58476	9.52000	101.55866				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	102.08892				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	102.24106				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.73287				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.54185				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.85679				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.25626				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.83828				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.49863				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.30613				0.00	0	
Total TFS165 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.41743				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.69346				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.76722				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.31872				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	101.42919				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.60325				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.70676				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	99.99999				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.15163				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	101.11606				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS17€ On 13/03/2028 Spot Bond					0.00000	101.13906				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				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 TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.68301				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.72000	101.36581	8.72000	101.34192				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.69255				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.68683				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.99000	100.83520	5.99000	100.81876				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.72881				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.91842				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.80131				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.78795				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.87952				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.85472				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D On 21/08/2024 Spot Bond					0.00000	102.19789				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	102.35982				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	102.26458				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.76854				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.73995				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.73042				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.83715				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.79332				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.78760				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	102.18760				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	102.11716				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	102.07336				0.00	0	
Total TH17D3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TH17D3									0.00	0	
TH17O On 21/02/2024 Spot Bond					0.00000	101.57419			0.00	0	
Total TH17O4 SPOT									0.00	0	
Total For TH17O4									0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.73050			0.00	0	
Total TH18B1 SPOT									0.00	0	
Total For TH18B1									0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.54734			0.00	0	
Total TH18B2 SPOT									0.00	0	
Total For TH18B2									0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.86394			0.00	0	
Total TH18C1 SPOT									0.00	0	
Total For TH18C1									0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.82582			0.00	0	
Total TH18C2 SPOT									0.00	0	
Total For TH18C2									0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	102.05449			0.00	0	
Total TH18D1 SPOT									0.00	0	
Total For TH18D1									0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	102.01639			0.00	0	
Total TH18D2 SPOT									0.00	0	
Total For TH18D2									0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.57618			0.00	0	
Total TH18O1 SPOT									0.00	0	
Total For TH18O1									0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	101.57423			0.00	0	
Total TH18O2 SPOT									0.00	0	
Total For TH18O2									0.00	0	
TL25 On 04/09/2024 Spot Bond			9.38000	101.76993	9.38000	101.74458		9,942,800,000,000.00	1,060,000,000	530,000,000	
Total TL25 SPOT								9,942,800,000,000.00	1,060,000,000	530,000,000	
Total For TL25								9,942,800,000,000.00	1,060,000,000	530,000,000	
TL26 On 25/11/2024 Spot Bond					0.00000	103.13229			0.00	0	
Total TL26 SPOT								0.00	0	0	
Total For TL26								0.00	0	0	
TL28 On 24/04/2025 Spot Bond			9.29000	100.20563	9.29000	100.18077			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.59097				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.78351				0.00	0	1,100,000,00
Total TL30 SPOT										0.00	0	1,100,000,00
Total For TL30										0.00	0	1,100,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	101.91968				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.19760				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.35981				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.85000	100.37269	9.85000	100.34603				0.00	0	2,530,000,00
Total TN23 SPOT										0.00	0	2,530,000,00
Total For TN23										0.00	0	2,530,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	69.79603	100.00000	69.63985				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.97000	100.94338	9.97000	100.91625		170,048,320,000.00			17,056,000	1,710,296,90
Total TN25 SPOT								170,048,320,000.00		17,056,000	1,710,296,90	
Total For TN25								170,048,320,000.00		17,056,000	1,710,296,90	
TN25/R On 19/08/2025 Spot Bond			100.00000	25.22278	100.00000	25.16634				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.34000	95.71011	11.34000	95.68095		164,405,052,000.00			14,497,800	21,093,079,20
Total TN27 SPOT								164,405,052,000.00		14,497,800	21,093,079,20	
Total For TN27								164,405,052,000.00		14,497,800	21,093,079,20	
TN27/R On 14/11/2027 Spot Bond			100.00000	15.33710	100.00000	15.30278				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN29 On 07/02/2029 Spot Bond			11.13000	98.74413	11.13000	98.71459				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.76000	94.53878	11.76000	94.50926			99,343,776,000.00		8,447,600	924,756,100
Total TN30 SPOT									99,343,776,000.00		8,447,600	924,756,100
Total For TN30									99,343,776,000.00		8,447,600	924,756,100
TN30/R On 09/10/2030 Spot Bond			8.00000	114.48535	8.00000	114.46081				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.60200	95.35263	12.60200	95.32044				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.96500	85.51317	12.96500	85.48382			118,370,450,000.00		9,130,000	647,009,400
Total TN40 SPOT									118,370,450,000.00		9,130,000	647,009,400
Total For TN40									118,370,450,000.00		9,130,000	647,009,400
TN40/R On 09/10/2040 Spot Bond			10.75000	100.68899	10.75000	100.66019				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	102.20250				0.00	0	1,000,000,000
Total TNF25 SPOT										0.00	0	1,000,000,000
Total For TNF25										0.00	0	1,000,000,000
TNF27 On 07/02/2027 Spot Bond					0.00000	99.82820				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.83000	104.98123	5.83000	104.30079				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.14691				0.00	432,338,022	216,169,000
Total TR5A11 SPOT										0.00	432,338,022	216,169,000
Total For TR5A11										0.00	432,338,022	216,169,000
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.00257				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.01520				0.00	0	
Total TR5A21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.03264				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.84000	102.15932	7.84000	102.13774				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.50603				0.00	0	1,400,00
Total TRA4A3 SPOT										0.00	0	1,400,00
Total For TRA4A3										0.00	0	1,400,00
TRA4A: On 13/04/2024 Spot Bond			9.25000	100.47186	9.25000	100.44705				0.00	0	1,400,00
Total TRA4A4 SPOT										0.00	0	1,400,00
Total For TRA4A4										0.00	0	1,400,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.50603				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.85000	100.25773	8.85000	100.23400				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.57982				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.84668				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.09770				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.06285				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.28910				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.28910				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP264 On 13/02/2024 Spot Bond					0.00000	93.63823				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP265 On 08/03/2024 Spot Bond					0.00000	93.11960				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.34878				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.99972				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.38690				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	99.91677				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	101.31661				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	101.22856				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	99.93323				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	101.12252				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	100.67659				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC44 On 13/07/2023 Spot Bond					0.00000	100.35122				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	100.37523				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.14000	102.06403	11.14000	102.03396				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.85990				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.94316				0.00	318,800,000	159,400,000
Total UU1A02 SPOT										0.00	318,800,000	159,400,000
Total For UU1A02										0.00	318,800,000	159,400,000
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.89103				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	102.02579				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.84953				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	102.05690				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.55000	10.55000	10.55000	103.12368				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	102.05690				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	102.10667				0.00	0	
Total UU1B02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.32644				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.36790				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.30571				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.72253				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.61471				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.49522				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.88794				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.58601				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.93950				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.16e+017	216,588,907,186	044,596,662,95
Total for SPOT :										1.16e+017	216,588,907,186	044,596,662,95
Total Futures										1.16e+017	216,588,909,217	044,598,231,81
Total Options										0.00	0	130,27
Grand Total:										1.16e+017	216,588,909,217	044,598,362,06