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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/01/2023

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/02/2023	Bond Future			11.79737	77.36890	12.03983	76.20008			0.00	0	35
ES33	On	04/05/2023	Bond Future			11.94409	75.08883	12.19625	73.89907			0.00	0	
ES33	On	03/08/2023	Bond Future			12.08555	76.60920	12.34821	75.39582			0.00	0	
ES33	On	02/11/2023	Bond Future			12.23802	74.36329	12.51199	73.12520			0.00	0	
ES33	On	01/02/2024	Bond Future			12.40300	75.86258	12.68915	74.59916			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	02/02/2023	Bond Future			12.17435	75.35680	12.38079	74.19362			0.00	0	4,00
ES42	On	04/05/2023	Bond Future			12.31181	72.56869	12.52614	71.38460			0.00	0	
ES42	On	03/08/2023	Bond Future			12.44126	74.03851	12.66378	72.83090			0.00	0	
ES42	On	02/11/2023	Bond Future			12.57955	71.27255	12.81105	70.04038			0.00	0	
ES42	On	01/02/2024	Bond Future			12.72147	72.70872	12.96224	71.45130			0.00	0	
Total ES42 Future												0.00	0	4,00
Total For ES42												0.00	0	4,00
I2025	On	02/02/2023	Bond Future			166.34145	166.34145	166.33648	166.33648			0.00	0	6,50

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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	04/05/2023	Bond Future		169.59644	169.59644	169.59572	169.59572			0.00	0	4,82
I2025	On	03/08/2023	Bond Future		171.28897	171.28897	171.28614	171.28614			0.00	0	
I2025	On	02/11/2023	Bond Future		174.75143	174.75143	174.74814	174.74814			0.00	0	
I2025	On	01/02/2024	Bond Future		176.48758	176.48758	176.48217	176.48217			0.00	0	
Total I2025 Future											0.00	0	11,35
Total For I2025											0.00	0	11,35
I2029	On	02/02/2023	Bond Future		121.30889	121.30889	121.09066	121.09066			0.00	0	1,42
I2029	On	04/05/2023	Bond Future		122.38605	122.38605	122.16788	122.16788			0.00	0	38
I2029	On	03/08/2023	Bond Future		124.86367	124.86367	124.64184	124.64184			0.00	0	
I2029	On	02/11/2023	Bond Future		126.05958	126.05958	125.83182	125.83182			0.00	0	
I2029	On	01/02/2024	Bond Future		128.60331	128.60331	128.37040	128.37040			0.00	0	
Total I2029 Future											0.00	0	1,86
Total For I2029											0.00	0	1,86
I2033	On	02/02/2023	Bond Future		117.33772	117.33772	116.90930	116.90930			0.00	0	6,95
I2033	On	04/05/2023	Bond Future		118.24790	118.24790	117.81406	117.81406			0.00	0	37
I2033	On	03/08/2023	Bond Future		120.64163	120.64163	120.19971	120.19971			0.00	0	
I2033	On	02/11/2023	Bond Future		121.66288	121.66288	121.20947	121.20947			0.00	0	
I2033	On	01/02/2024	Bond Future		124.11794	124.11794	123.65486	123.65486			0.00	0	
Total I2033 Future											0.00	0	7,31
Total For I2033											0.00	0	7,31
I2038	On	02/02/2023	Bond Future		129.81068	129.81068	129.47859	129.47859			0.00	0	2,36
I2038	On	04/05/2023	Bond Future		132.35077	132.35077	132.01582	132.01582			0.00	0	2,86
I2038	On	03/08/2023	Bond Future		133.07186	133.07186	132.72723	132.72723			0.00	0	
I2038	On	02/11/2023	Bond Future		135.76165	135.76165	135.40990	135.40990			0.00	0	
I2038	On	01/02/2024	Bond Future		136.48698	136.48698	136.12603	136.12603			0.00	0	
Total I2038 Future											0.00	0	5,22
Total For I2038											0.00	0	5,22
I2046	On	02/02/2023	Bond Future		117.41710	117.41710	116.97039	116.97039			335,578,071.80	2,858	7,96
I2046	On	04/05/2023	Bond Future		117.67724	117.67724	117.22690	117.22690			277,718,286.40	2,360	13,27
I2046	On	03/08/2023	Bond Future		120.05973	120.05973	119.60084	119.60084			0.00	0	
I2046	On	02/11/2023	Bond Future		120.39965	120.39965	119.92948	119.92948			0.00	0	
I2046	On	01/02/2024	Bond Future		122.82877	122.82877	122.34850	122.34850			0.00	0	
Total I2046 Future											613,296,358.20	5,218	21,17
Total For I2046											613,296,358.20	5,218	21,17
I2050	On	02/02/2023	Bond Future		118.05359	118.05359	117.72058	117.72058			155,594,631.62	1,318	3,27
I2050	On	04/05/2023	Bond Future		120.36365	120.36365	120.02709	120.02709			110,493,830.70	918	10,88
I2050	On	03/08/2023	Bond Future		120.62167	120.62167	120.27720	120.27720			0.00	0	
I2050	On	02/11/2023	Bond Future		123.05998	123.05998	122.70805	122.70805			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/02/2024	Bond Future			123.30133	123.30133	122.94019	122.94019			0.00	0	
Total I2050 Future												266,088,462.32	2,236	14,11
Total For I2050												266,088,462.32	2,236	14,11
R186	On	02/02/2023	Bond Future			8.10951	109.16751	8.31958	108.45140		4.77	53,273,744.88	488	42,4
R186	On	04/05/2023	Bond Future			8.13498	111.27668	8.36169	110.54949		4.86	22,477,889.36	202	83,98
R186	On	03/08/2023	Bond Future			8.13748	108.19794	8.38389	107.45691		4.63	0.00	0	
R186	On	02/11/2023	Bond Future			8.13930	110.35999	8.40888	109.60395		4.39	0.00	0	1,2
R186	On	01/02/2024	Bond Future			8.14314	107.25686	8.44005	106.48526		4.06	0.00	0	
Total R186 Future												75,751,634.24	690	127,62
R186	On	02/02/2023	Bond Future	8.34	Put			410.57000	0.41057	147,940	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			442.41000	0.44241	879,940	4.88	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			440.98000	0.44098	162,400	4.88	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			460.98000	0.46098	906,540	4.89	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			425.61000	0.42561	155,060	4.89	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			479.87000	0.47987	933,350	4.91	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			2,068.24000	2.06824	2,594,400	5.09	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			616.90000	0.61690	415,870	5.09	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			2,090.68000	2.09068	2,619,230	5.09	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			607.95000	0.60795	409,310	5.09	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			2,113.21000	2.11321	2,644,130	5.10	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			599.11000	0.59911	402,840	5.10	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			1,166.17000	1.16617	1,563,440	4.90	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			1,171.57000	1.17157	841,650	4.90	0.00	0	20
R186	On	03/08/2023	Bond Future	9.75	Put			383.31000	0.38331	273,300	5.41	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,327.61000	4.32761	4,956,600	5.39	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			391.25000	0.39125	279,210	5.39	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,352.27000	4.35227	4,982,260	5.40	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			387.36000	0.38736	276,320	5.40	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,376.76000	4.37676	5,007,780	5.41	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			3,056.49000	3.05649	3,587,050	4.82	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			1,012.56000	1.01256	787,080	4.82	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			3,520.68000	3.52068	4,081,960	4.93	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			852.56000	0.85256	657,800	4.93	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,541.40000	3.54140	4,103,940	4.94	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			846.25000	0.84625	652,750	4.94	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,562.16000	3.56216	4,125,940	4.94	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			839.99000	0.83999	647,730	4.94	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,803.96000	5.80396	6,465,740	5.35	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			371.80000	0.37180	277,540	5.35	0.00	0	1,7

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R186	On	01/02/2024	Bond Future	9.50	Put		926.28000	0.92628	722,670	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		3,642.57000	3.64257	4,211,710	4.66	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		920.20000	0.92020	717,740	4.66	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		3,661.92000	3.66192	4,232,160	4.66	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put		914.53000	0.91453	713,170	4.66	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call		3,623.62000	3.62362	4,191,610	4.65	0.00	0	
Total R186 Option											0.00	0	3,83
Total For R186											75,751,634.24	690	131,45
R197	On	02/02/2023	Bond Future			329.07539	329.07539	328.99827	328.99827		32,907,539.00	100	87
R197	On	04/05/2023	Bond Future			335.51478	335.51478	335.44445	335.44445		0.00	0	
R197	On	03/08/2023	Bond Future			333.23981	333.23981	333.17195	333.17195		0.00	0	
R197	On	02/11/2023	Bond Future			339.97554	339.97554	339.90557	339.90557		0.00	0	
Total R197 Future											32,907,539.00	100	87
Total For R197											32,907,539.00	100	87
R202	On	02/02/2023	Bond Future			251.80285	251.80285	251.10621	251.10621		0.00	0	1,57
R202	On	04/05/2023	Bond Future			256.73014	256.73014	256.02622	256.02622		0.00	0	4,44
R202	On	03/08/2023	Bond Future			257.11145	257.11145	256.39551	256.39551		0.00	0	
R202	On	02/11/2023	Bond Future			262.30841	262.30841	261.57769	261.57769		0.00	0	
R202	On	01/02/2024	Bond Future			262.64839	262.64839	261.89866	261.89866		0.00	0	
Total R202 Future											0.00	0	5,96
Total For R202											0.00	0	5,96
R2030	On	02/02/2023	Bond Future			9.66240	91.85017	9.89855	90.74228	10.02	0.00	0	42,15
R2030	On	04/05/2023	Bond Future			9.75589	93.62477	10.00335	92.49813	10.42	0.00	0	82,04
R2030	On	03/08/2023	Bond Future			9.84366	91.49074	10.10399	90.34225	9.88	0.00	0	
R2030	On	02/11/2023	Bond Future			9.92970	93.31888	10.20369	92.14722	9.35	0.00	0	14
R2030	On	01/02/2024	Bond Future			10.02589	91.17547	10.31510	89.97996	8.84	0.00	0	
Total R2030 Future											0.00	0	124,35
R2030	On	02/02/2023	Bond Future	11.12	Call		5,478.06000	5.47806	6,577,450	13.23	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		10.50000	0.01050	2,000	13.23	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		5,648.31000	5.64831	6,748,970	13.31	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		1,037.72000	1.03772	1,779,310	10.68	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		613.23000	0.61323	246,930	10.68	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,066.76000	1.06676	1,816,960	10.71	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put		3,916.33000	3.91633	2,821,980	7.77	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call		7,293.86000	7.29386	8,400,330	14.06	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put		1.67000	0.00167	0,250	14.06	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call		563.45000	0.56345	1,119,650	10.16	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		1,023.73000	1.02373	472,040	10.16	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	Open Interest
R2030	On	02/02/2023	Bond Future	9.83	Call			628.08000	0.62808	1,215,790	10.24	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			8.88000	0.00888	1,650	13.31	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.35	Call			6,453.75000	6.45375	7,558,340	13.67	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			3.96000	0.00396	0,660	13.67	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			10.70000	0.01070	53,450	8.24	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			3,337.85000	3.33785	2,272,710	8.24	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			314.09000	0.31409	718,640	9.75	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			596.01000	0.59601	238,320	10.71	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			1,096.02000	1.09602	1,854,760	10.74	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			579.03000	0.57903	229,880	10.74	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.66	Put			1,433.33000	1.43333	729,990	9.75	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Call			542.85000	0.54285	1,088,420	10.13	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			1,050.00000	1.05000	487,680	10.13	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			947.93000	0.94793	427,750	10.24	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			898.43000	0.89843	1,594,970	10.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			705.72000	0.70572	294,370	10.55	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Call			0.01000	0.00001	0,200	6.70	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			5,251.71000	5.25171	4,144,010	6.70	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			1.20000	0.00120	9,690	7.61	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			4,111.98000	4.11198	3,012,580	7.61	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			2.23000	0.00223	15,770	7.77	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.50	Put			82.69000	0.08269	50,410	12.29	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			3,582.64000	3.58264	4,378,540	11.09	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			1,198.78000	1.19878	868,040	11.09	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			3,922.84000	3.92284	4,750,210	11.20	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.34	Put			474.93000	0.47493	324,060	11.88	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call			3,225.49000	3.22549	3,984,610	10.98	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			1,367.74000	1.36774	1,000,220	10.98	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			3,522.20000	3.52220	4,312,140	11.07	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			182.40000	0.18240	117,320	12.29	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			10,524.84000	10.52484	11,619,200	12.29	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			1,212.20000	1.21220	878,490	11.08	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			1,415.14000	1.41514	1,899,590	10.37	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Put			2,936.94000	2.93694	2,294,750	10.37	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,628.63000	1.62863	2,156,220	10.44	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			1,060.18000	1.06018	760,910	11.20	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			6,267.01000	6.26701	7,242,780	11.88	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			2,127.31000	2.12731	1,613,020	10.61	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			548.14000	0.54814	801,290	10.13	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			5,082.93000	5.08293	4,209,440	10.13	0.00	0	

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	9.58	Call		1,254.25000	1.25425	1,703,470	10.31	0.00	0	1,
R2030	On	04/05/2023	Bond Future	10.52	Put		1,225.75000	1.22575	889,050	11.07	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		3,552.37000	3.55237	4,345,300	11.08	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		7,283.66000	7.28366	8,298,640	12.16	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		338.31000	0.33831	226,650	12.16	0.00	0	3,
R2030	On	04/05/2023	Bond Future	12.04	Call		8,820.47000	8.82047	9,882,030	12.29	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		3,192.43000	3.19243	2,515,010	10.31	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		2,644.73000	2.64473	2,045,680	10.44	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		2,112.17000	2.11217	2,724,520	10.61	0.00	0	1,0,
R2030	On	04/05/2023	Bond Future	12.57	Call		10,785.01000	10.78501	11,882,870	12.29	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		72.80000	0.07280	44,020	12.29	0.00	0	3,
R2030	On	03/08/2023	Bond Future	10.40	Call		3,374.72000	3.37472	4,083,370	10.19	0.00	0	1,0,
R2030	On	03/08/2023	Bond Future	10.65	Put		1,709.05000	1.70905	1,334,130	10.40	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		963.66000	0.96366	731,560	11.03	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		6,207.86000	6.20786	7,125,920	11.04	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		955.72000	0.95572	725,290	11.04	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		6,240.36000	6.24036	7,160,100	11.05	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		947.65000	0.94765	718,900	11.05	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		277.66000	0.27766	198,390	11.64	0.00	0	1,0,
R2030	On	03/08/2023	Bond Future	12.89	Call		11,411.34000	11.41134	12,502,680	11.64	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		190.58000	0.19058	133,430	11.64	0.00	0	3,
R2030	On	03/08/2023	Bond Future	11.34	Call		6,175.21000	6.17521	7,091,600	11.03	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		2,090.76000	2.09076	1,650,920	10.19	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		4,059.53000	4.05953	4,833,100	10.40	0.00	0	3,
R2030	On	03/08/2023	Bond Future	12.59	Call		10,378.54000	10.37854	11,447,760	11.64	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		4,607.43000	4.60743	5,380,590	9.96	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		2,121.86000	2.12186	1,723,360	9.96	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		4,634.67000	4.63467	5,409,910	9.97	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		2,108.16000	2.10816	1,711,740	9.97	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		4,661.96000	4.66196	5,439,280	9.98	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		2,094.53000	2.09453	1,700,190	9.98	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,760.29000	1.76029	1,428,410	9.68	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Call		5,901.72000	5.90172	6,762,000	9.67	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,781.29000	1.78129	1,446,060	9.67	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		5,929.99000	5.92999	6,791,930	9.68	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,770.92000	1.77092	1,437,350	9.68	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		5,957.99000	5.95799	6,821,620	9.68	0.00	0	
Total R2030 Option											0.00	0	19,9
Total For R2030											0.00	0	144,3

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	02/02/2023			10.30465	90.94281	10.50526	89.87558		11.99	1,166,159,652.63	12,823	55,50
R2032	On	04/05/2023			10.40754	88.54006	10.61643	87.45449		13.40	1,126,937,883.68	12,728	169,73
R2032	On	03/08/2023			10.50290	90.31182	10.72080	89.20517		12.64	0.00	0	2,60
R2032	On	02/11/2023			10.60525	87.95707	10.83297	86.82809		12.10	0.00	0	
R2032	On	01/02/2024			10.71449	89.71122	10.95269	88.55930		10.75	0.00	0	
Total R2032 Future											2,293,097,536.31	25,551	227,83
R2032	On	02/02/2023	9.31	Call			0.02000	0.00002	0,170	8.73	0.00	0	43
R2032	On	02/02/2023	9.31	Put			6,620.91000	6.62091	5,553,830	8.73	0.00	0	
R2032	On	02/02/2023	9.92	Put			3,202.30000	3.20230	2,218,520	10.03	0.00	0	
R2032	On	02/02/2023	12.75	Call			10,849.04000	10.84904	11,916,190	16.75	0.00	0	
R2032	On	02/02/2023	12.75	Put			0.09000	0.00009	0,010	16.75	0.00	0	73
R2032	On	02/02/2023	11.50	Call			5,077.06000	5.07706	6,121,990	14.63	0.00	0	
R2032	On	02/02/2023	11.50	Put			30.62000	0.03062	8,320	14.63	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			5,979.79000	5.97979	7,036,390	15.03	0.00	0	
R2032	On	02/02/2023	11.69	Put			14.05000	0.01405	3,420	15.03	0.00	0	
R2032	On	02/02/2023	11.84	Call			6,689.28000	6.68928	7,750,700	15.35	0.00	0	
R2032	On	02/02/2023	11.84	Put			7.48000	0.00748	1,670	15.35	0.00	0	50
R2032	On	02/02/2023	10.50	Call			886.39000	0.88639	1,492,800	11.99	0.00	0	
R2032	On	02/02/2023	10.50	Put			914.15000	0.91415	453,330	11.99	0.00	0	43
R2032	On	02/02/2023	10.67	Call			1,427.12000	1.42712	2,182,000	12.48	0.00	0	73
R2032	On	02/02/2023	10.67	Put			563.45000	0.56345	251,100	12.48	0.00	0	
R2032	On	02/02/2023	11.45	Call			4,839.37000	4.83937	5,879,820	14.51	0.00	0	
R2032	On	02/02/2023	11.45	Put			37.16000	0.03716	10,380	14.51	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			582.50000	0.58250	1,068,610	11.61	0.00	0	
R2032	On	02/02/2023	10.38	Put			1,246.86000	1.24686	665,740	11.61	0.00	0	
R2032	On	02/02/2023	10.39	Call			605.04000	0.60504	1,101,480	11.64	0.00	0	
R2032	On	02/02/2023	10.39	Put			1,216.12000	1.21612	645,330	11.64	0.00	0	
R2032	On	02/02/2023	10.40	Call			628.16000	0.62816	1,134,880	11.67	0.00	0	
R2032	On	02/02/2023	10.40	Put			1,186.00000	1.18600	625,490	11.67	0.00	0	
R2032	On	02/02/2023	10.16	Call			211.00000	0.21100	474,000	10.89	0.00	0	
R2032	On	02/02/2023	10.16	Put			2,058.50000	2.05850	1,254,270	10.89	0.00	0	43
R2032	On	02/02/2023	10.22	Call			289.31000	0.28931	610,610	11.10	0.00	0	50
R2032	On	02/02/2023	9.47	Call			0.10000	0.00010	0,850	8.44	0.00	0	50
R2032	On	02/02/2023	9.47	Put			5,697.24000	5.69724	4,630,760	8.44	0.00	0	
R2032	On	02/02/2023	9.92	Call			40.02000	0.04002	123,470	10.03	0.00	0	73
R2032	On	02/02/2023	10.22	Put			1,812.06000	1.81206	1,066,130	11.10	0.00	0	
R2032	On	02/02/2023	10.30	Call			420.05000	0.42005	823,060	11.36	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			1,512.23000	1.51223	848,010	11.36	0.00	0	
R2032	On	04/05/2023	10.87	Call			3,290.65000	3.29065	3,957,750	13.83	0.00	0	

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	10.53	Call			2,326.38000	2.32638	2,879,400	13.43	0.00	0	7:
R2032	On	04/05/2023	Bond Future	11.06	Put			1,650.20000	1.65020	1,289,180	14.07	0.00	0	7:
R2032	On	04/05/2023	Bond Future	11.37	Call			4,968.81000	4.96881	5,775,540	14.45	0.00	0	4:
R2032	On	04/05/2023	Bond Future	11.37	Put			1,196.70000	1.19670	917,860	14.45	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			2,564.99000	2.56499	3,149,330	13.53	0.00	0	4:
R2032	On	04/05/2023	Bond Future	10.62	Put			2,546.59000	2.54659	2,045,360	13.53	0.00	0	
R2032	On	04/05/2023	Bond Future	10.53	Put			2,773.39000	2.77339	2,240,840	13.43	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			1,996.52000	1.99652	1,578,050	13.83	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			3,321.43000	3.32143	3,991,680	13.84	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			1,976.79000	1.97679	1,561,470	13.84	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Call			1,238.06000	1.23806	1,611,920	12.93	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.03	Put			4,331.38000	4.33138	3,619,670	12.93	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			13,108.63000	13.10863	14,167,500	15.84	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			80.31000	0.08031	53,610	15.84	0.00	0	4:
R2032	On	04/05/2023	Bond Future	10.89	Call			3,352.51000	3.35251	4,025,900	13.85	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			1,957.40000	1.95740	1,545,220	13.85	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Call			3,897.36000	3.89736	4,621,910	14.07	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Put			7,013.21000	7.01321	6,199,890	12.01	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			2,339.22000	2.33922	2,819,720	12.46	0.00	0	1,5:
R2032	On	03/08/2023	Bond Future	11.76	Call			6,624.13000	6.62413	7,447,270	13.97	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			4,493.09000	4.49309	3,866,940	12.46	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			1,592.17000	1.59217	1,308,660	13.97	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			6,658.93000	6.65893	7,483,810	13.98	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			1,580.45000	1.58045	1,298,680	13.98	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call			1,118.44000	1.11844	1,411,770	12.01	0.00	0	1,5:
R2032	On	03/08/2023	Bond Future	11.90	Call			7,114.79000	7.11479	7,961,600	14.12	0.00	0	5,0:
R2032	On	03/08/2023	Bond Future	11.90	Put			1,434.77000	1.43477	1,174,930	14.12	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			6,589.38000	6.58938	7,410,770	13.96	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			1,603.97000	1.60397	1,318,710	13.96	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			2,954.26000	2.95426	2,520,620	12.53	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			4,859.14000	4.85914	5,556,580	12.54	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			2,936.08000	2.93608	2,504,540	12.54	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			4,888.47000	4.88847	5,588,010	12.55	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			2,917.70000	2.91770	2,488,260	12.55	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			4,829.58000	4.82958	5,524,920	12.53	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call			6,466.11000	6.46611	7,261,400	11.68	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put			2,391.34000	2.39134	2,034,710	11.68	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call			6,497.47000	6.49747	7,294,440	11.69	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put			2,377.73000	2.37773	2,022,780	11.69	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			6,528.86000	6.52886	7,327,520	11.70	0.00	0	

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	01/02/2024	Bond Future	11.85	Put			2,364.18000	2.36418	2,010,920	11.70	0.00	0	
Total R2032 Option												0.00	0	40,50
Total For R2032												2,293,097,536.31	25,551	268,34
R2035	On	02/02/2023	Bond Future			10.87625	90.64143	11.08715	89.38932		13.46	51,031,125.09	563	99,68
R2035	On	04/05/2023	Bond Future			10.98416	87.88969	11.20290	86.61567		15.06	25,839,568.86	294	140,34
R2035	On	03/08/2023	Bond Future			11.08694	89.64820	11.31426	88.34930		14.82	0.00	0	
R2035	On	02/11/2023	Bond Future			11.19915	86.93569	11.43567	85.61065		14.61	0.00	0	12
R2035	On	01/02/2024	Bond Future			11.32113	88.66968	11.56762	87.31779		13.64	0.00	0	
Total R2035 Future												76,870,693.95	857	240,16
R2035	On	02/02/2023	Bond Future	9.81	Call			0.27000	0.00027	1,340	12.27	0.00	0	58
R2035	On	02/02/2023	Bond Future	11.94	Call			4,857.71000	4.85771	6,073,980	15.32	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			48.09000	0.04809	12,250	15.32	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			5,065.85000	5.06585	6,287,650	15.38	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			40.24000	0.04024	9,930	15.38	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			11,327.52000	11.32752	12,579,600	16.52	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			527.19000	0.52719	1,012,630	13.66	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			1,756.81000	1.75681	990,140	13.66	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			935.53000	0.93553	1,614,490	13.93	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			1,154.23000	1.15423	581,080	13.93	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			964.15000	0.96415	1,654,270	13.95	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			7,464.49000	7.46449	6,214,710	12.36	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			205.52000	0.20552	464,290	13.33	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			2,768.58000	2.76858	1,775,240	13.33	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			488.75000	0.48875	951,720	13.63	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			1,838.41000	1.83841	1,049,270	13.63	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			507.76000	0.50776	981,940	13.65	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			0.03000	0.00003	0,000	16.52	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			23.65000	0.02365	73,280	12.81	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			4,831.74000	4.83174	3,629,260	12.81	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			151.90000	0.15190	360,230	13.24	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			3,083.64000	3.08364	2,039,860	13.24	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			186.29000	0.18629	427,590	13.30	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			1,123.90000	1.12390	561,910	13.95	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			7,995.00000	7.99500	6,743,960	12.27	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			0.42000	0.00042	2,010	12.32	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			7,729.19000	7.72919	6,478,670	12.32	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			0.64000	0.00064	2,970	12.36	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.64	Put			2,872.00000	2.87200	1,861,190	13.30	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			1,797.37000	1.79737	1,019,440	13.65	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	04/05/2023	Bond Future	11.20	Put			2,879.29000	2.87929	2,293,370	15.35	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			2,893.28000	2.89328	3,585,400	15.36	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			4,919.50000	4.91950	4,080,610	14.52	0.00	0	
R2035	On	04/05/2023	Bond Future	11.05	Call			2,422.89000	2.42289	3,049,470	15.13	0.00	0	71
R2035	On	04/05/2023	Bond Future	11.87	Put			1,488.97000	1.48897	1,138,020	16.34	0.00	0	71
R2035	On	04/05/2023	Bond Future	12.46	Call			7,629.55000	7.62955	8,695,080	17.18	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			801.24000	0.80124	592,750	17.18	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.20	Call			2,862.58000	2.86258	3,550,680	15.35	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Put			8,694.49000	8.69449	7,590,000	13.88	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			1,017.64000	1.01764	1,378,820	14.31	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.21	Put			2,852.37000	2.85237	2,270,470	15.36	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			2,923.95000	2.92395	3,620,070	15.38	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			2,825.47000	2.82547	2,247,570	15.38	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,342.07000	1.34207	1,777,200	14.52	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.55	Call			1,245.16000	1.24516	1,659,320	14.45	0.00	0	71
R2035	On	04/05/2023	Bond Future	10.55	Put			5,128.71000	5.12871	4,268,850	14.45	0.00	0	
R2035	On	04/05/2023	Bond Future	11.05	Put			3,310.62000	3.31062	2,663,180	15.13	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Call			2,771.80000	2.77180	3,447,780	15.31	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put			2,961.71000	2.96171	2,363,670	15.31	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			365.64000	0.36564	535,170	13.88	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call			10,737.57000	10.73757	11,910,590	17.95	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			348.13000	0.34813	247,130	17.95	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.80	Call			4,943.95000	4.94395	5,846,100	16.23	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put			1,598.88000	1.59888	1,227,010	16.23	0.00	0	1,00
R2035	On	04/05/2023	Bond Future	11.87	Call			5,213.88000	5.21388	6,136,950	16.34	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Put			5,704.08000	5.70408	4,791,240	14.31	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			2,506.91000	2.50691	2,086,690	16.04	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			6,190.93000	6.19093	7,071,940	16.05	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			2,489.73000	2.48973	2,071,840	16.05	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			6,226.66000	6.22666	7,110,000	16.06	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			2,472.43000	2.47243	2,056,870	16.06	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			6,155.03000	6.15503	7,033,710	16.04	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			4,420.49000	4.42049	5,134,080	14.78	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put			4,562.90000	4.56290	3,951,450	14.78	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			4,449.60000	4.44960	5,165,780	14.79	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			4,536.50000	4.53650	3,927,640	14.79	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call			4,478.80000	4.47880	5,197,570	14.80	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			4,510.23000	4.51023	3,903,960	14.80	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put			3,577.47000	3.57747	3,099,350	14.56	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call			6,845.14000	6.84514	7,714,940	14.54	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	01/02/2024	Bond Future	12.18	Put		3,614.53000	3.61453	3,132,440	14.54	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		6,877.85000	6.87785	7,749,640	14.55	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,595.95000	3.59595	3,115,850	14.55	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		6,910.60000	6.91060	7,784,370	14.56	0.00	0	
Total R2035 Option											0.00	0	11,82
Total For R2035											76,870,693.95	857	251,98
R2037	On	02/02/2023	Bond Future			11.06446	82.12534	11.25537	80.97576	15.25	1,401,222,551.08	17,062	77,78
R2037	On	04/05/2023	Bond Future			11.17535	83.71206	11.37302	82.54267	16.25	1,400,000,491.44	16,724	57,28
R2037	On	03/08/2023	Bond Future			11.28358	81.12927	11.48878	79.93712	16.85	0.00	0	
R2037	On	02/11/2023	Bond Future			11.38884	82.75029	11.60174	81.53417	15.81	0.00	0	
R2037	On	01/02/2024	Bond Future			11.50219	80.14547	11.72347	78.90467	15.57	0.00	0	
Total R2037 Future											2,801,223,042.52	33,786	135,07
R2037	On	02/02/2023	Bond Future	11.05	Call		541.07000	0.54107	975,940	15.34	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		1,778.70000	1.77870	1,063,990	15.34	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		648.13000	0.64813	1,134,970	15.43	0.00	0	51
R2037	On	02/02/2023	Bond Future	11.10	Put		1,581.89000	1.58189	919,150	15.43	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,188.55000	4.18855	5,277,070	16.99	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		89.94000	0.08994	28,880	16.99	0.00	0	51
R2037	On	02/02/2023	Bond Future	11.03	Call		501.76000	0.50176	916,140	15.30	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		1,861.40000	1.86140	1,126,200	15.30	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		521.17000	0.52117	945,770	15.32	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		1,819.77000	1.81977	1,094,790	15.32	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		4,910.74000	4.91074	5,725,560	17.35	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		1,690.12000	1.69012	1,335,550	17.35	0.00	0	71
R2037	On	04/05/2023	Bond Future	11.03	Call		1,965.75000	1.96575	2,463,210	15.92	0.00	0	41
R2037	On	04/05/2023	Bond Future	11.03	Put		4,010.95000	4.01095	3,339,020	15.92	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,708.61000	2.70861	3,310,020	16.33	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		3,137.71000	3.13771	2,569,730	16.33	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,738.62000	2.73862	3,343,780	16.35	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		3,108.76000	3.10876	2,544,530	16.35	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		1,771.06000	1.77106	2,237,190	15.81	0.00	0	71
R2037	On	04/05/2023	Bond Future	10.95	Put		4,304.17000	4.30417	3,600,910	15.81	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put		1,981.46000	1.98146	1,579,270	17.10	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		12,436.26000	12.43626	13,543,420	19.38	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		220.34000	0.22034	158,110	19.38	0.00	0	41
R2037	On	04/05/2023	Bond Future	11.32	Call		2,768.79000	2.76879	3,377,690	16.36	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		3,080.03000	3.08003	2,519,540	16.36	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		4,312.79000	4.31279	5,079,990	17.10	0.00	0	41
R2037	On	03/08/2023	Bond Future	12.14	Call		6,208.89000	6.20889	7,010,790	18.10	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 Intere
R2037	On	03/08/2023	Bond Future	12.14	Put		2,591.31000	2.59131	2,201,060	18.10	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		6,137.21000	6.13721	6,934,800	18.07	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		2,627.11000	2.62711	2,232,550	18.07	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		6,172.92000	6.17292	6,972,670	18.09	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		2,609.05000	2.60905	2,216,650	18.09	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,829.66000	4.82966	4,261,180	16.16	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		4,566.30000	4.56630	5,216,280	16.17	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,802.61000	4.80261	4,236,470	16.17	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		4,596.10000	4.59610	5,248,410	16.18	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,775.70000	4.77570	4,211,890	16.18	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		4,536.58000	4.53658	5,184,220	16.16	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		6,938.62000	6.93862	7,735,050	16.47	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,729.92000	3.72992	3,285,550	16.47	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		6,971.76000	6.97176	7,770,000	16.49	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,710.91000	3.71091	3,268,350	16.49	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		6,905.83000	6.90583	7,700,430	16.46	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,749.33000	3.74933	3,303,130	16.46	0.00	0	
Total R2037 Option											0.00	0	3,76
Total For R2037											2,801,223,042.52	33,786	138,83
R2040	On	02/02/2023	Bond Future			11.22927	83.42252	11.41511	82.22436	16.26	452,984,283.60	5,430	103,08
R2040	On	04/05/2023	Bond Future			11.33943	85.03434	11.53172	83.81550	17.34	461,736,466.20	5,430	32,80
R2040	On	03/08/2023	Bond Future			11.44711	82.22756	11.64657	80.98500	18.03	0.00	0	
R2040	On	02/11/2023	Bond Future			11.55152	83.87053	11.75830	82.60290	16.94	0.00	0	8
R2040	On	01/02/2024	Bond Future			11.66360	81.03765	11.87832	79.74433	16.74	0.00	0	
Total R2040 Future											914,720,749.80	10,860	135,97
R2040	On	02/02/2023	Bond Future	10.18	Call		0.52000	0.00052	1,930	14.75	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		8,501.95000	8.50195	7,305,200	14.75	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		54.63000	0.05463	16,450	18.21	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.12	Call		408.05000	0.40805	764,670	16.03	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		124.79000	0.12479	43,230	17.83	0.00	0	56
R2040	On	02/02/2023	Bond Future	10.96	Call		196.39000	0.19639	408,760	15.74	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.93	Put		3,354.33000	3.35433	2,345,790	15.69	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		5,067.04000	5.06704	6,222,200	18.15	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		62.11000	0.06211	19,110	18.15	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		5,232.41000	5.23241	6,392,390	18.21	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		391.38000	0.39138	738,030	16.01	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		2,372.95000	2.37295	1,521,440	16.01	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		2,323.50000	2.32350	1,481,960	16.03	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		538.85000	0.53885	967,820	16.15	0.00	0	56

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	11.19	Put		1,993.69000	1.99369	1,224,500	16.15	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		4,138.45000	4.13845	5,255,050	17.83	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		0.69000	0.00069	2,530	14.74	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put		8,279.85000	8.27985	7,083,530	14.74	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		168.57000	0.16857	358,190	15.69	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put		3,179.60000	3.17960	2,193,810	15.74	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		375.20000	0.37520	711,980	15.99	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		2,422.98000	2.42298	1,561,600	15.99	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		2,863.21000	2.86321	3,474,950	17.63	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,522.65000	1.52265	1,936,160	16.82	0.00	0	38
R2040	On	04/05/2023	Bond Future	12.05	Put		1,980.58000	1.98058	1,590,800	18.70	0.00	0	68
R2040	On	04/05/2023	Bond Future	12.78	Call		8,231.37000	8.23137	9,235,290	19.91	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		963.29000	0.96329	748,370	19.91	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.41	Call		2,831.88000	2.83188	3,439,770	17.61	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		3,600.13000	3.60013	2,989,180	17.61	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		9,694.67000	9.69467	8,636,950	15.99	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		3,567.91000	3.56791	2,960,810	17.63	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		2,894.69000	2.89469	3,510,280	17.64	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		3,535.93000	3.53593	2,932,680	17.64	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,141.00000	1.14100	1,481,050	16.55	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		6,415.54000	6.41554	5,536,750	16.55	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Put		3,379.47000	3.37947	2,795,280	17.73	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call		5,129.25000	5.12925	5,958,310	18.70	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Put		5,500.38000	5.50038	4,695,050	16.82	0.00	0	
R2040	On	04/05/2023	Bond Future	11.03	Call		1,776.21000	1.77621	2,233,450	16.99	0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Put		5,016.76000	5.01676	4,255,160	16.99	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		417.37000	0.41737	578,490	15.99	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		11,217.40000	11.21740	12,321,010	20.68	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		465.28000	0.46528	350,050	20.68	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Call		3,054.41000	3.05441	3,689,060	17.73	0.00	0	48
R2040	On	03/08/2023	Bond Future	12.22	Call		6,445.76000	6.44576	7,260,760	19.49	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,032.71000	3.03271	2,605,150	19.49	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		6,483.08000	6.48308	7,300,340	19.51	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,012.53000	3.01253	2,587,230	19.51	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,408.28000	6.40828	7,221,030	19.48	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,052.79000	3.05279	2,622,980	19.48	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,588.90000	5.58890	4,966,360	17.04	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		4,528.49000	4.52849	5,176,080	17.05	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		5,557.88000	5.55788	4,937,840	17.05	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		4,559.07000	4.55907	5,209,150	17.06	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/11/2023	Bond Future	11.60	Put		5,526.73000	5.52673	4,909,180	17.06	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		4,497.70000	4.49770	5,142,790	17.04	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		7,055.18000	7.05518	7,856,740	17.72	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,437.30000	4.43730	3,945,540	17.72	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		7,089.31000	7.08931	7,892,800	17.73	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,415.00000	4.41500	3,925,170	17.73	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		7,123.48000	7.12348	7,928,910	17.75	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,392.80000	4.39280	3,904,910	17.75	0.00	0	
Total R2040 Option											0.00	0	6,28
Total For R2040											914,720,749.80	10,860	142,25
R2044	On	02/02/2023	Bond Future			11.25827	80.12367	11.43379	78.96961	17.35	2,174,075,661.78	27,134	48,58
R2044	On	04/05/2023	Bond Future			11.36266	81.67169	11.54410	80.49777	18.52	2,379,423,016.46	29,134	51,8
R2044	On	03/08/2023	Bond Future			11.46445	78.92287	11.65247	77.72607	19.28	0.00	0	
R2044	On	02/11/2023	Bond Future			11.56281	80.49982	11.75752	79.27890	18.14	0.00	0	
R2044	On	01/02/2024	Bond Future			11.66807	77.72484	11.87004	76.47918	17.96	0.00	0	
Total R2044 Future											4,553,498,678.24	56,268	100,41
R2044	On	02/02/2023	Bond Future	12.00	Call		3,724.98000	3.72498	4,766,520	18.87	0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Call		2,228.02000	2.22802	3,104,620	18.26	0.00	0	1,70
R2044	On	02/02/2023	Bond Future	11.00	Put		3,130.15000	3.13015	2,192,820	16.86	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Call		2,460.07000	2.46007	3,371,950	18.36	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Put		449.73000	0.44973	207,550	18.36	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	11.90	Call		3,201.80000	3.20180	4,200,400	18.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Put		267.64000	0.26764	112,180	18.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		442.09000	0.44209	790,920	17.15	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		185.28000	0.18528	72,760	18.87	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.16	Call		460.29000	0.46029	818,830	17.17	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		2,272.77000	2.27277	1,477,250	17.17	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call		538.42000	0.53842	936,650	17.25	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Put		2,081.82000	2.08182	1,325,990	17.25	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		2,322.08000	2.32208	1,516,850	17.15	0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Put		529.82000	0.52982	252,360	18.26	0.00	0	
R2044	On	02/02/2023	Bond Future	11.10	Call		358.46000	0.35846	660,200	17.06	0.00	0	1,70
R2044	On	02/02/2023	Bond Future	11.10	Put		2,577.38000	2.57738	1,725,060	17.06	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		424.35000	0.42435	763,550	17.13	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		2,371.94000	2.37194	1,557,080	17.13	0.00	0	
R2044	On	02/02/2023	Bond Future	10.30	Call		1.43000	0.00143	4,540	15.79	0.00	0	
R2044	On	02/02/2023	Bond Future	10.30	Put		7,977.99000	7.97799	6,827,040	15.79	0.00	0	
R2044	On	02/02/2023	Bond Future	10.75	Call		55.29000	0.05529	127,730	16.42	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	10.75	Put		4,713.87000	4.71387	3,632,250	16.42	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/02/2023	Bond Future	11.00	Call		226.28000	0.22628	443,010	16.86	0.00	0	2,50
R2044	On	04/05/2023	Bond Future	11.42	Put		3,703.56000	3.70356	3,112,900	18.83	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		2,935.65000	2.93565	3,522,600	18.84	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Call		6,010.68000	6.01068	6,856,900	20.34	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		3,670.49000	3.67049	3,083,520	18.84	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		1,707.74000	1.70774	1,380,040	20.34	0.00	0	1,50
R2044	On	04/05/2023	Bond Future	11.41	Call		2,872.05000	2.87205	3,451,600	18.81	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		3,736.88000	3.73688	3,142,510	18.81	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,903.77000	2.90377	3,487,030	18.83	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		4,036.75000	4.03675	4,736,190	19.42	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		2,739.15000	2.73915	2,264,670	19.42	0.00	0	4,10
R2044	On	04/05/2023	Bond Future	12.00	Call		4,992.17000	4.99217	5,769,840	19.88	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		2,166.75000	2.16675	1,770,500	19.88	0.00	0	4,10
R2044	On	03/08/2023	Bond Future	12.16	Put		3,260.45000	3.26045	2,833,170	20.75	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,381.72000	6.38172	7,153,430	20.77	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,239.21000	3.23921	2,814,120	20.77	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,307.10000	6.30710	7,074,400	20.74	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,282.05000	3.28205	2,852,550	20.74	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,344.27000	6.34427	7,113,790	20.75	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,565.93000	4.56593	5,183,320	18.22	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,804.70000	5.80470	5,201,170	18.22	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,597.22000	4.59722	5,217,030	18.23	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,772.49000	5.77249	5,171,380	18.23	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,534.99000	4.53499	5,149,970	18.21	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,837.35000	5.83735	5,231,410	18.21	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,685.67000	4.68567	4,202,970	18.94	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		7,091.06000	7.09106	7,855,900	18.95	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,662.30000	4.66230	4,181,480	18.95	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		7,125.44000	7.12544	7,892,160	18.96	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,639.05000	4.63905	4,160,110	18.96	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		7,056.72000	7.05672	7,819,680	18.94	0.00	0	
Total R2044 Option											0.00	0	24,60
Total For R2044											4,553,498,678.24	56,268	125,04
R2048	On	02/02/2023	Bond Future			11.10722	84.04668	11.26174	82.98413	17.09	3,169,064,116.08	37,706	56,40
R2048	On	04/05/2023	Bond Future			11.20209	81.21176	11.36172	80.13078	19.25	3,549,441,182.56	43,706	248,40
R2048	On	03/08/2023	Bond Future			11.29495	82.79920	11.46021	81.69710	19.02	0.00	0	
R2048	On	02/11/2023	Bond Future			11.38593	80.03253	11.55698	78.90829	18.84	0.00	0	13,00
R2048	On	01/02/2024	Bond Future			11.48075	81.66571	11.65798	80.51867	17.55	0.00	0	
Total R2048 Future											6,718,505,298.64	81,412	317,80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	02/02/2023	Bond Future	10.40	Call		15.58000	0.01558	35,870	16.04	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		6,272.60000	6.27260	5,230,340	16.04	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		502.54000	0.50254	829,140	17.09	0.00	0	2,96
R2048	On	02/02/2023	Bond Future	11.00	Put		2,317.05000	2.31705	1,581,100	17.09	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		632.70000	0.63270	1,014,570	17.21	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		1,978.56000	1.97856	1,307,300	17.23	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		680.59000	0.68059	1,081,340	17.25	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		1,932.89000	1.93289	1,271,090	17.25	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		730.76000	0.73076	1,150,580	17.29	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		1,843.56000	1.84356	1,200,830	17.29	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		2,024.92000	2.02492	1,344,240	17.21	0.00	0	
R2048	On	02/02/2023	Bond Future	11.60	Call		2,678.50000	2.67850	3,521,870	18.29	0.00	0	2,96
R2048	On	02/02/2023	Bond Future	11.60	Put		436.41000	0.43641	217,230	18.29	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		3,192.92000	3.19292	4,091,440	18.49	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put		309.26000	0.30926	145,230	18.49	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		656.36000	0.65636	1,047,650	17.23	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,370.59000	3.37059	3,937,680	19.88	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		3,516.17000	3.51617	3,002,280	19.88	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,405.63000	3.40563	3,976,060	19.90	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		3,484.12000	3.48412	2,973,570	19.90	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,335.70000	3.33570	3,899,450	19.86	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		3,548.46000	3.54846	3,031,230	19.86	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		7,043.01000	7.04301	7,776,890	20.37	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,019.35000	3.01935	2,651,130	20.37	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		7,082.77000	7.08277	7,818,610	20.38	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		2,999.14000	2.99914	2,632,880	20.38	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		7,003.31000	7.00331	7,735,220	20.35	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,039.71000	3.03971	2,669,520	20.35	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,598.55000	5.59855	5,069,380	19.17	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		5,094.60000	5.09460	5,685,290	19.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,662.76000	5.66276	5,129,210	19.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		5,128.10000	5.12810	5,720,980	19.15	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,630.57000	5.63057	5,099,210	19.15	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		5,161.68000	5.16168	5,756,750	19.17	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		7,636.42000	7.63642	8,352,350	18.68	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,601.75000	4.60175	4,170,640	18.68	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		7,672.80000	7.67280	8,390,430	18.69	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,578.64000	4.57864	4,149,230	18.69	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		7,600.08000	7.60008	8,314,300	18.67	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,624.98000	4.62498	4,192,160	18.67	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2048 Option												0.00	0	5,80	
Total For R2048												6,718,505,298.64	81,412	323,65	
R209	On	02/02/2023	Bond Future			10.88341	70.21600	11.08851	69.14389		15.28		0.00	0	13,37
R209	On	04/05/2023	Bond Future			10.98183	68.42125	11.19384	67.33016		17.04		0.00	0	17,96
R209	On	03/08/2023	Bond Future			11.07378	69.79042	11.29315	68.67800		16.81		0.00	0	
R209	On	02/11/2023	Bond Future			11.17064	68.03395	11.39790	66.89914		16.52		0.00	0	5,72
R209	On	01/02/2024	Bond Future			11.27202	69.39079	11.50756	68.23301		15.47		0.00	0	
Total R209 Future												0.00	0	37,01	
R209	On	02/02/2023	Bond Future	10.78	Call			308.94000	0.30894	626,610	15.33		0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			1,930.71000	1.93071	1,176,270	15.33		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			322.21000	0.32221	648,910	15.35		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			1,890.55000	1.89055	1,145,140	15.35		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			335.92000	0.33592	671,740	15.37		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			1,850.90000	1.85090	1,114,610	15.37		0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call			3,406.95000	3.40695	4,098,500	17.87		0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put			1,874.10000	1.87410	1,474,560	17.87		0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call			6,869.03000	6.86903	7,791,080	19.52		0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put			661.04000	0.66104	492,000	19.52		0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.09	Call			2,251.94000	2.25194	2,806,850	17.19		0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put			6,908.23000	6.90823	5,998,720	15.72		0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call			1,026.66000	1.02666	1,366,450	16.29		0.00	0	2,50
R209	On	04/05/2023	Bond Future	10.50	Put			4,691.30000	4.69130	3,940,000	16.29		0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call			2,028.90000	2.02890	2,551,480	17.04		0.00	0	2,50
R209	On	04/05/2023	Bond Future	11.00	Put			3,025.51000	3.02551	2,457,000	17.04		0.00	0	6,20
R209	On	04/05/2023	Bond Future	11.09	Put			2,783.27000	2.78327	2,247,090	17.19		0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,277.39000	2.27739	2,835,840	17.20		0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			2,757.29000	2.75729	2,224,650	17.20		0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,303.11000	2.30311	2,865,110	17.22		0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			2,731.65000	2.73165	2,202,560	17.22		0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call			428.37000	0.42837	609,950	15.72		0.00	0	50
R209	On	03/08/2023	Bond Future	11.94	Call			5,357.10000	5.35710	6,108,980	18.13		0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			2,221.55000	2.22155	1,861,010	18.13		0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			5,388.37000	5.38837	6,142,270	18.15		0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			2,205.99000	2.20599	1,847,470	18.15		0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			5,325.70000	5.32570	6,075,550	18.12		0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			2,237.04000	2.23704	1,874,470	18.12		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			3,812.08000	3.81208	4,418,720	16.63		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			4,098.68000	4.09868	3,570,510	16.63		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			3,837.75000	3.83775	4,446,650	16.64		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
R209	On	02/11/2023	Bond Future	11.35	Put			4,074.73000	4.07473	3,548,820	16.64	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call			3,786.48000	3.78648	4,390,860	16.62	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			4,122.75000	4.12275	3,592,320	16.62	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call			6,077.59000	6.07759	6,829,090	16.43	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put			3,147.56000	3.14756	2,741,280	16.43	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call			6,106.77000	6.10677	6,859,980	16.45	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			3,131.16000	3.13116	2,726,590	16.45	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call			6,048.71000	6.04871	6,798,480	16.42	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put			3,164.32000	3.16432	2,756,310	16.42	0.00	0	
Total R209 Option												0.00	0	21,25
Total For R209												0.00	0	58,26
R210	On	02/02/2023	Bond Future			223.54260	223.54260	223.52672	223.52672			0.00	0	3
R210	On	04/05/2023	Bond Future			224.82833	224.82833	224.82087	224.82087			0.00	0	
R210	On	03/08/2023	Bond Future			229.37977	229.37977	229.37361	229.37361			0.00	0	
R210	On	02/11/2023	Bond Future			230.85300	230.85300	230.84334	230.84334			0.00	0	
R210	On	01/02/2024	Bond Future			235.51096	235.51096	235.50009	235.50009			0.00	0	
Total R210 Future												0.00	0	44
Total For R210												0.00	0	44
R213	On	02/02/2023	Bond Future			10.08457	86.34106	10.31047	85.25883		11.30	0.00	0	20,4
R213	On	04/05/2023	Bond Future			10.18011	84.45752	10.41558	83.35656		12.38	0.00	0	32,8
R213	On	03/08/2023	Bond Future			10.26888	86.14733	10.51498	85.02492		11.51	0.00	0	
R213	On	02/11/2023	Bond Future			10.36924	84.31646	10.62693	83.17147		11.07	0.00	0	1,9
R213	On	01/02/2024	Bond Future			10.48082	85.99853	10.75124	84.83026		9.86	0.00	0	
Total R213 Future												0.00	0	55,2
R213	On	02/02/2023	Bond Future	9.16	Call			0.01000	0.00001	0,120	7.59	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Put			5,704.62000	5.70462	4,622,500	7.59	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			242.32000	0.24232	568,460	10.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			1,685.77000	1.68577	929,680	10.50	0.00	0	4
R213	On	02/02/2023	Bond Future	10.21	Call			580.70000	0.58070	1,115,540	11.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			1,059.81000	1.05981	512,420	11.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			1,153.63000	1.15363	1,893,530	11.85	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put			588.21000	0.58821	245,880	11.85	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			8,385.39000	8.38539	9,466,940	16.09	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			0.80000	0.00080	0,120	16.09	0.00	0	9
R213	On	02/02/2023	Bond Future	10.22	Call			602.40000	0.60240	1,147,470	11.20	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			1,033.66000	1.03366	496,500	11.20	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			624.62000	0.62462	1,179,850	11.23	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			1,008.07000	1.00807	481,070	11.23	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			922.59000	0.92259	1,593,630	11.60	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere	
R213	On	02/02/2023	Bond Future	10.35	Put		735.05000	0.73505	323,860	11.60	0.00	0	47	
R213	On	04/05/2023	Bond Future	10.73	Put		1,648.97000	1.64897	1,251,140	12.88	0.00	0		
R213	On	04/05/2023	Bond Future	10.74	Call		3,118.91000	3.11891	3,825,180	12.89	0.00	0		
R213	On	04/05/2023	Bond Future	10.74	Put		1,632.15000	1.63215	1,237,460	12.89	0.00	0		
R213	On	04/05/2023	Bond Future	10.75	Call		3,147.51000	3.14751	3,856,920	12.90	0.00	0		
R213	On	04/05/2023	Bond Future	10.75	Put		1,615.46000	1.61546	1,223,910	12.90	0.00	0		
R213	On	04/05/2023	Bond Future	10.73	Call		3,090.42000	3.09042	3,793,550	12.88	0.00	0		
R213	On	03/08/2023	Bond Future	11.61	Call		6,011.57000	6.01157	6,870,170	12.58	0.00	0		
R213	On	03/08/2023	Bond Future	11.61	Put		1,243.81000	1.24381	980,000	12.58	0.00	0		
R213	On	03/08/2023	Bond Future	11.62	Call		6,043.67000	6.04367	6,904,030	12.59	0.00	0		
R213	On	03/08/2023	Bond Future	11.62	Put		1,234.01000	1.23401	971,960	12.59	0.00	0		
R213	On	03/08/2023	Bond Future	11.63	Call		6,075.81000	6.07581	6,937,920	12.60	0.00	0		
R213	On	03/08/2023	Bond Future	11.63	Put		1,224.29000	1.22429	963,990	12.60	0.00	0		
R213	On	02/11/2023	Bond Future	11.13	Put		2,409.22000	2.40922	1,998,250	11.63	0.00	0		
R213	On	02/11/2023	Bond Future	11.11	Call		4,533.38000	4.53338	5,263,230	11.61	0.00	0		
R213	On	02/11/2023	Bond Future	11.11	Put		2,440.00000	2.44000	2,024,860	11.61	0.00	0		
R213	On	02/11/2023	Bond Future	11.12	Call		4,560.57000	4.56057	5,292,500	11.62	0.00	0		
R213	On	02/11/2023	Bond Future	11.12	Put		2,424.57000	2.42457	2,011,510	11.62	0.00	0		
R213	On	02/11/2023	Bond Future	11.13	Call		4,587.81000	4.58781	5,321,830	11.63	0.00	0		
R213	On	01/02/2024	Bond Future	11.72	Call		6,020.74000	6.02074	6,846,330	10.88	0.00	0		
R213	On	01/02/2024	Bond Future	11.72	Put		2,001.61000	2.00161	1,658,930	10.88	0.00	0		
R213	On	01/02/2024	Bond Future	11.70	Call		5,963.18000	5.96318	6,785,450	10.86	0.00	0		
R213	On	01/02/2024	Bond Future	11.70	Put		2,024.48000	2.02448	1,678,480	10.86	0.00	0		
R213	On	01/02/2024	Bond Future	11.71	Call		5,991.94000	5.99194	6,815,880	10.87	0.00	0		
R213	On	01/02/2024	Bond Future	11.71	Put		2,013.01000	2.01301	1,668,680	10.87	0.00	0		
Total R213 Option											0.00	0	3,25	
Total For R213											0.00	0	58,46	
R214	On	02/02/2023	Bond Future			11.10823	67.26828	11.31327	66.15006	16.93	0.00	0	71,03	
R214	On	04/05/2023	Bond Future			11.20123	65.26994	11.41279	64.13179	19.00	0.00	0	22,78	
R214	On	03/08/2023	Bond Future			11.28931	66.57591	11.50790	65.41543	18.78	0.00	0		
R214	On	02/11/2023	Bond Future			11.38403	64.60761	11.61008	63.42383	18.58	0.00	0		
R214	On	01/02/2024	Bond Future			11.48548	65.89631	11.71954	64.68858	17.44	0.00	0		
Total R214 Future											0.00	0	93,81	
R214	On	02/02/2023	Bond Future		Call			0.00000	0.00000	0,000	15.45	0.00	0	
R214	On	02/02/2023	Bond Future		Put			33,849.94000	33.84994	32,731,720	15.45	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Call			3.72000	0.00372	13,460	15.75	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call			2,742.59000	2.74259	3,728,550	18.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put			206.25000	0.20625	73,990	18.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			465.66000	0.46566	881,740	17.11	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	02/02/2023	Bond Future	11.09	Put		1,684.78000	1.68478	982,640	17.11	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		483.37000	0.48337	909,390	17.13	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Call		1,925.20000	1.92520	2,802,590	18.12	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.60	Put		411.45000	0.41145	170,620	18.12	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call		325.44000	0.32544	654,850	16.93	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put		2,046.31000	2.04631	1,257,500	16.93	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		431.46000	0.43146	827,800	17.07	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Put		2,493.83000	2.49383	1,617,840	16.74	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Put		5,840.61000	5.84061	4,732,130	15.75	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Call		208.35000	0.20835	450,580	16.74	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.07	Put		1,761.56000	1.76156	1,039,680	17.07	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		448.34000	0.44834	854,520	17.09	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		1,722.92000	1.72292	1,010,880	17.09	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		1,647.11000	1.64711	954,910	17.13	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,581.25000	2.58125	3,187,950	19.24	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		2,755.59000	2.75559	2,224,140	19.24	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,526.56000	2.52656	3,126,070	19.20	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		2,807.61000	2.80761	2,268,970	19.20	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,553.84000	2.55384	3,156,950	19.22	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		2,781.50000	2.78150	2,246,460	19.22	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,386.69000	2.38669	2,008,970	20.20	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,644.11000	5.64411	6,428,930	20.22	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,370.52000	2.37052	1,994,860	20.22	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,580.18000	5.58018	6,360,870	20.18	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,402.98000	2.40298	2,023,190	20.18	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,612.12000	5.61212	6,394,880	20.20	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,887.06000	3.88706	4,502,710	18.86	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,669.16000	4.66916	4,101,030	18.86	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,913.28000	3.91328	4,531,260	18.87	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,642.79000	4.64279	4,076,990	18.87	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,861.14000	3.86114	4,474,460	18.84	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,695.89000	4.69589	4,125,430	18.84	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,745.13000	3.74513	3,286,240	18.22	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,855.87000	5.85587	6,606,570	18.23	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,725.97000	3.72597	3,268,940	18.23	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,884.69000	5.88469	6,637,240	18.24	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,706.66000	3.70666	3,251,480	18.24	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,826.85000	5.82685	6,575,690	18.22	0.00	0	
Total R214 Option											0.00	0	4,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										0.00	0	98,41
Total for Bond										18,345,959,993.22	216,978	1,813,77
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	02/02/2023	GOVI			875.08100	875.08100	864.95700	864.95700			0.00	0	4
GOVI	On	04/05/2023	GOVI			891.98800	891.98800	881.67600	881.67600			0.00	0	4
GOVI	On	03/08/2023	GOVI			909.83200	909.83200	899.31500	899.31500			0.00	0	
GOVI	On	02/11/2023	GOVI			928.01700	928.01700	917.28900	917.28900			0.00	0	
GOVI	On	01/02/2024	GOVI			946.54400	946.54400	935.60100	935.60100			0.00	0	
Total GOVI Future												0.00	0	84
GOVI	On	02/02/2023	GOVI	850.82	Call			141,370.00000	14.13700	242,610,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			141,270.00000	14.12700	242,510,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			141,170.00000	14.11700	242,410,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			288,060.00000	28.80600	391,180,000		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			287,960.00000	28.79600	391,080,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			288,160.00000	28.81600	391,280,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			620,950.00000	62.09500	726,120,000		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			620,850.00000	62.08500	726,020,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			621,050.00000	62.10500	726,220,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			314,890.00000	31.48900	422,170,000		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			314,790.00000	31.47900	422,070,000		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			314,690.00000	31.46900	421,970,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			556,010.00000	55.60100	665,440,000		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			556,210.00000	55.62100	665,640,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			556,110.00000	55.61100	665,540,000		0.00	0	
Total GOVI Option												0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For GOVI											0.00	0	84
Total for GOVI											0.00	0	84
AL37	On	02/02/2023			873.73800	873.73800	868.07400	868.07400			0.00	0	
AL37	On	04/05/2023			890.61900	890.61900	884.85300	884.85300			0.00	0	
AL37	On	03/08/2023			908.43600	908.43600	902.55600	902.55600			0.00	0	
AL37	On	02/11/2023			926.59300	926.59300	920.59400	920.59400			0.00	0	
AL37	On	01/02/2024			945.09200	945.09200	938.97200	938.97200			0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	02/02/2023			1,019.13500	1,019.13500	1,007.11000	1,007.11000			0.00	0	
AL7T	On	04/05/2023			1,038.82500	1,038.82500	1,026.57700	1,026.57700			0.00	0	
AL7T	On	03/08/2023			1,059.60600	1,059.60600	1,047.11500	1,047.11500			0.00	0	
AL7T	On	02/11/2023			1,080.78500	1,080.78500	1,068.04300	1,068.04300			0.00	0	
AL7T	On	01/02/2024			1,102.36200	1,102.36200	1,089.36400	1,089.36400			0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	02/02/2023			887.43400	887.43400	877.11700	877.11700			204,109,820.00	23	8
ALBI	On	04/05/2023			904.58000	904.58000	894.07000	894.07000			208,053,400.00	23	2
ALBI	On	03/08/2023			922.67500	922.67500	911.95800	911.95800			0.00	0	
ALBI	On	02/11/2023			941.11700	941.11700	930.18400	930.18400			0.00	0	
ALBI	On	01/02/2024			959.90600	959.90600	948.75400	948.75400			0.00	0	
Total ALBI Future											412,163,220.00	46	11
Total For ALBI											412,163,220.00	46	11
IGOV	On	02/02/2023			329.71500	329.71500	329.01100	329.01100			2,116,770,300.00	642	18
IGOV	On	04/05/2023			336.16700	336.16700	335.45200	335.45200			2,158,192,140.00	642	68
IGOV	On	03/08/2023			342.97200	342.97200	342.24300	342.24300			0.00	0	
IGOV	On	02/11/2023			349.90500	349.90500	349.16100	349.16100			0.00	0	
IGOV	On	01/02/2024			356.96800	356.96800	356.20800	356.20800			0.00	0	
Total IGOV Future											4,274,962,440.00	1,284	80
Total For IGOV											4,274,962,440.00	1,284	80
Total for Index											4,687,125,660.00	1,330	91
JIBAR f	On	18/01/2023			7.31700	92.68300	7.32500	92.67500			0.00	0	
JIBAR f	On	15/02/2023			7.51000	92.49000	7.60500	92.39500			0.00	0	
JIBAR f	On	15/03/2023			7.56000	92.44000	7.64500	92.35500			0.00	0	
JIBAR f	On	19/04/2023			7.62000	92.38000	7.71000	92.29000			0.00	0	
JIBAR f	On	17/05/2023			7.62000	92.38000	7.71500	92.28500			0.00	0	
JIBAR f	On	21/06/2023			7.62000	92.38000	7.74000	92.26000			0.00	0	
JIBAR f	On	20/09/2023			7.55000	92.45000	7.66000	92.34000			0.00	0	1

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR f On 20/12/2023 Jibar Future			7.29500	92.70500	7.42500	92.57500			0.00	0	21
JIBAR f On 20/03/2024 Jibar Future			7.19500	92.80500	7.35000	92.65000			0.00	0	
JIBAR f On 19/06/2024 Jibar Future			7.13000	92.87000	7.28500	92.71500			0.00	0	
JIBAR f On 18/09/2024 Jibar Future			7.09000	92.91000	7.26000	92.74000			0.00	0	
JIBAR f On 18/12/2024 Jibar Future			7.18000	92.82000	7.37000	92.63000			0.00	0	
Total Jibar Future									0.00	0	41
Total For JIBAR FUTURE									0.00	0	41
Total for Jibar									0.00	0	41
Total for Derivatives :									23,033,085,653.22	218,308	1,815,95
ABCPI3 On 07/12/2023 Spot Bond			5.07000	324.33452	5.07000	324.08273			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.91434			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.46185			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.36500	101.44445	9.36500	101.36797			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.57000	88.79110	11.57000	88.70883			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.52753			0.00	0	
Total ABF006 SPOT									0.00	0	
Total For ABF006									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.28532			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.80889			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.10218			0.00	0	
Total ABFN18 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.33072				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.91908				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.92670				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	102.49983				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.44551				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.07199				0.00	2,000,000,000	2,000,000,000
Total ABFN29 SPOT										0.00	2,000,000,000	2,000,000,000
Total For ABFN29										0.00	2,000,000,000	2,000,000,000
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.12634				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.75515				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.94574				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	102.02240				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	102.15527				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.63433				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN41 On 16/09/2024 Spot Bond					0.00000	100.99445				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.82030				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.42387				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.09366				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.09475				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.54749				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.12542				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.16021				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.42162				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.31993				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.57138				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.34934				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	101.38466				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	101.51920				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	101.44483				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	101.01979				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	101.39018				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	101.43575				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.21897				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.57473				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.83629				0.00	1,000,000,000	1,000,000,000
Total ABGN02 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABGN02										0.00	1,000,000,000	1,000,000,000
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.60095				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.46049				0.00	0	
Total ABJ01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.00763				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.20600				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.56164				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.58490				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.87000	7.87000	7.87000	159.94186				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	63.80081	100.00000	63.35041				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	166.46117				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	214.74279				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	239.43172				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			9.11000	9.11000	9.11000	102.87363				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.28000	8.28000	8.28000	108.15109				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.69500	106.21330	8.69500	106.13841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.69000	109.61846	8.69000	109.54121				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.08000	104.34065	8.08000	104.27218				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.94500	102.79775	8.94500	102.72324				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	16.68518	100.00000	16.57343				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.72000	325.28610	4.72000	325.04272				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.15500	11.15500	11.15500	99.99632				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.84011				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.82342				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	190.78398				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	193.93946				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.79535				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI02 On 11/09/2023 Spot Bond					0.00000	101.32736				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.47035				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.14875				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.11800				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.38589				0.00	700,000,000	350,000,000
Total AGL03 SPOT										0.00	700,000,000	350,000,000
Total For AGL03										0.00	700,000,000	350,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.00840				0.00	0	100,000,000
Total AGLG01 SPOT										0.00	0	100,000,000
Total For AGLG01										0.00	0	100,000,000
AGRIA On 28/10/2025 Spot Bond					0.00000	102.13866				0.00	0	97,497,800
Total AGRIA1 SPOT										0.00	0	97,497,800
Total For AGRIA1										0.00	0	97,497,800
AGT01 On 10/10/2023 Spot Bond					0.00000	102.32162				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.21786				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.46278				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.73971				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	101.79197				0.00	0	
Total AGT05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.04538				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.04629				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.58000	97.58942	8.58000	97.52150				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.04788				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.05316				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.05973				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.04258				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.32583				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.63500	104.26323	9.63500	104.18329				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.40962				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.37481				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.44011				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.11887				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.76503				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.26859				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.37470				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.43997				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.89625				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.42361				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.49221				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.40734				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.38286				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.47259				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.44160				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.41505				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.94506				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.50000	103.50199	8.50000	103.43133				0.00	0	660,000,00
Total AIR02 SPOT										0.00	0	660,000,00
Total For AIR02										0.00	0	660,000,00
AIR04 On 29/05/2024 Spot Bond			10.35000	100.02904	10.35000	99.94542				0.00	0	50,000,00
Total AIR04 SPOT										0.00	0	50,000,00
Total For AIR04										0.00	0	50,000,00
AIR05 On 29/05/2030 Spot Bond			11.78500	92.87240	11.78500	92.78431			1,649,900,000,000.00		140,000,000	70,000,00
Total AIR05 SPOT									1,649,900,000,000.00		140,000,000	70,000,00
Total For AIR05									1,649,900,000,000.00		140,000,000	70,000,00
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.58222				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.63873				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.31734				0.00	220,000,000	110,000,00
Total AIRF04 SPOT										0.00	220,000,000	110,000,00
Total For AIRF04										0.00	220,000,000	110,000,00
AIRL01 On 30/04/2028 Spot Bond			6.73000	193.24330	6.73000	193.06762				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.58727				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.90278				0.00	0	
Total APF09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.85181				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.95852				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.51391				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.27000	254.11831	5.27000	253.91699				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.88000	220.44675	5.88000	220.26130				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.42000	206.28916	5.42000	206.12322				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.27000	117.23686	5.27000	119.05568				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.60609				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.87818				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.75575				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.51030				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.39614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	101.37155				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.98993				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.58222				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.79034				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.35020				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.99500	4.99500	4.99500	114.48202				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.40500	5.40500	5.40500	106.63667				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.87988				0.00	0	400,000,00
Total ASN327 SPOT										0.00	0	400,000,00
Total For ASN327										0.00	0	400,000,00
ASN32(On 20/06/2024 Spot Bond					0.00000	100.96105				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.67945				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.37467				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 31/01/2038 Spot Bond			5.38000	115.70746	5.38000	117.52643				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.79865				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.16296				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.90831				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.77774				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.77774				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.28397				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.01697				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.90771				0.00	0	800,000,00
Total ASN373 SPOT										0.00	0	800,000,00
Total For ASN373										0.00	0	800,000,00
ASN37: On 20/12/2024 Spot Bond					0.00000	101.30817				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.42982				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.90500				0.00	0	
Total ASN383 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN383									0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.90500			0.00	0	
Total ASN384 SPOT									0.00	0	
Total For ASN384									0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.06863			0.00	0	600,000,00
Total ASN388 SPOT									0.00	0	600,000,00
Total For ASN388									0.00	0	600,000,00
ASN39 On 17/12/2025 Spot Bond					0.00000	100.79668			0.00	0	
Total ASN399 SPOT									0.00	0	
Total For ASN399									0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.76933			0.00	0	
Total ASN409 SPOT									0.00	0	
Total For ASN409									0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.85288			0.00	0	
Total ASN415 SPOT									0.00	0	
Total For ASN415									0.00	0	
ASN41 On 05/12/2023 Spot Bond					0.00000	101.12898			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	103.55166			0.00	0	
Total ASN421 SPOT									0.00	0	
Total For ASN421									0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.69170			0.00	0	
Total ASN449 SPOT									0.00	0	
Total For ASN449									0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.70484			0.00	0	
Total ASN450 SPOT									0.00	0	
Total For ASN450									0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	100.97503			0.00	0	
Total ASN458 SPOT									0.00	0	
Total For ASN458									0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	100.78877			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.09222				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.09276				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			10.09500	10.09500	10.09500	104.37994				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.62000	10.62000	10.62000	104.66498				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.77823				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.75484				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.36056				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.98348				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	119.64227				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.40500	10.40500	10.40500	104.56313				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.31590				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 15/09/2025 Spot Bond					0.00000	100.86006				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.86006				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.76765				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.97500	97.70605	9.97500	97.62770				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.15500	97.58339	9.15500	97.51143				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.70500	96.45260	9.70500	96.37729				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.70500	96.45260	9.70500	96.37729				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.28000	100.95655	8.28000	105.42878				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.23000	100.89506	10.23000	106.32158				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.18000	100.89662	10.18000	106.29869				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.68000	100.55723	9.68000	105.71496				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.68000	100.55723	9.68000	105.71496				0.00	0	
Total ASN538 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.45119				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	101.85172				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.31500	99.91680	10.31500	105.11901				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.40500	99.83986	10.40500	104.97648				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.26500	100.04652	10.26500	105.22415				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	102.90197				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	99.90029				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.17009				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	108.94843				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	99.44186				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	95.50551				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2023 Spot Bond			9.92000	99.78305	9.92000	104.29819				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.26028				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.09811				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	99.93331				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	99.92802				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	101.52632				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	100.89801				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	102.12826				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2023 Spot Bond					0.00000	100.51077				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	94.97007				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	100.77988				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	101.59255				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 11/05/2023 Spot Bond					0.00000	101.93728				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.75320				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.51779				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.43426				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.84460				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.89934				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.27853				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	102.06797				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.06190				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.26788				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.48166				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.36333				0.00	0	
Total ASN665 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.46316				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.43376				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.57190				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.87350				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.89851				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.52135				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	98.10409				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.47983				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.83511				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	102.04670				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.16520				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.04640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.81512				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.81929				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.15618				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.71066				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	102.08474				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.54461				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.48623				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.12758				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.48760				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.01449				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.21626				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73: On 31/07/2026 Spot Bond					0.00000	101.99579				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.42191				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.48507				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.79425				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.80260				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	97.62313				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.91806				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.92272				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.88644				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.40884	9.40884	9.40884	104.35651				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.12776				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.04000	10.04000	10.04000	104.94097				0.00	0	
Total ASN796 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	102.10617				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.90702				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.90925				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	99.97174				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.71517				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.38612				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.42785				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.25600				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.68548				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	104.45863				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.26667				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.30691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.30632				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.11395				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.10258				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.10258				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN833 On 31/01/2025 Spot Bond					0.00000	102.10625				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN834 On 20/06/2026 Spot Bond					0.00000	100.84957				0.00	0	500,000,00
Total ASN837 SPOT										0.00	0	500,000,00
Total For ASN837										0.00	0	500,000,00
ASN837 On 21/04/2027 Spot Bond					0.00000	99.92899				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	99.92938				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	99.92938				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN840 On 22/04/2027 Spot Bond					0.00000	99.92621				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	113.09516				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84 On 26/04/2023 Spot Bond			6.78500	6.78500	6.78500	99.87195				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.83500	6.83500	6.83500	99.87115				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.98500	6.98500	6.98500	99.86875				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.73363				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.73496				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.79433				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.81118				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.42198				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.02568				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86 On 29/10/2025 Spot Bond					0.00000	99.75488				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	115.02641				0.00	0	
Total ASN862 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	108.53792				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.05825				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.05825				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.93895				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.93714				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.93714				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.47356				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.74353				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.90282				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.89448				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.86003				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.10082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	100.04942				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	100.59692				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	100.96923				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			10.85500	100.46530	10.85500	106.16671				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN900 On 20/06/2027 Spot Bond					0.00000	100.88614				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN902 On 31/01/2030 Spot Bond					0.00000	101.79638				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN903 On 20/06/2026 Spot Bond					0.00000	100.78590				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN910 On 31/07/2027 Spot Bond					0.00000	101.44959				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN913 On 31/08/2027 Spot Bond					0.00000	101.47720				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	101.44959				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	101.42198				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN918 On 31/08/2027 Spot Bond					0.00000	101.43579				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	101.45650				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	101.43579				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN921 On 31/08/2027 Spot Bond					0.00000	101.45650				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	100.94706				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN932 On 20/12/2027 Spot Bond					0.00000	100.97287				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN934 On 20/12/2025 Spot Bond					0.00000	100.86095				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN935 On 06/02/2023 Spot Bond					0.00000	102.11725				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.29736				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN937 On 20/12/2027 Spot Bond					0.00000	100.92373				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN938 On 31/01/2030 Spot Bond					0.00000	101.98890				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.86953				0.00	0	
Total ASN940 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN940										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	100.83865				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94 On 20/12/2025 Spot Bond					0.00000	100.81091				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	100.96538				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94 On 20/06/2027 Spot Bond					0.00000	100.78807				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95 On 20/06/2027 Spot Bond					0.00000	100.79433				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95 On 31/08/2027 Spot Bond					0.00000	101.42198				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95 On 31/07/2027 Spot Bond					0.00000	102.01600				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95 On 20/12/2027 Spot Bond					0.00000	100.91122				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95 On 20/12/2025 Spot Bond					0.00000	100.81758				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95 On 20/12/2024 Spot Bond					0.00000	100.76933				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96 On 30/09/2027 Spot Bond					0.00000	100.45066				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96 On 07/12/2027 Spot Bond					0.00000	68.66281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.41209				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.86500	101.21665	6.86500	101.16035				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.97712				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.99763				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.18786				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.55681				0.00	0	300,000,00
Total BAW38 SPOT										0.00	0	300,000,00
Total For BAW38										0.00	0	300,000,00
BAWGL On 22/08/2025 Spot Bond					0.00000	101.30629				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.47531				0.00	0	400,000,00
Total BAWGL2 SPOT										0.00	0	400,000,00
Total For BAWGL2										0.00	0	400,000,00
BAYA7 On 31/03/2026 Spot Bond			11.60500	11.60500	11.60500	105.20530				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	99.85623				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.58217				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.71351				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.95351				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.69213				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.56447				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.67453				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.66747				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	98.84052				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.67124				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.53124				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.54214				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.53072				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.36223				0.00	0	
Total BAYA94 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.52630				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.72972				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.56560				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.56470				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.54901				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.62161				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.77922				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.63333				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.62195				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.61763				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.62161				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	100.62195				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	100.64472				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.71000	8.71000	8.71000	99.63410				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.86958				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.91774				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.65051				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.36563				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.55634				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.37266				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX42 On 31/01/2023 Spot Bond					0.00000	100.83703				0.00	0	
Total BDX42 SPOT										0.00	0	
Total For BDX42										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.74101				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX45 On 03/01/2024 Spot Bond					0.00000	100.40163				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.72570				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.40621				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.53838				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.43803				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.80334				0.00	0	600,000,0€
Total BID10 SPOT										0.00	0	600,000,0€
Total For BID10										0.00	0	600,000,0€
BID11 On 15/11/2023 Spot Bond			8.54000	102.61854	8.54000	102.54745				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.30645				0.00	0	300,000,0€
Total BID13 SPOT										0.00	0	300,000,0€
Total For BID13										0.00	0	300,000,0€
BID15 On 28/10/2024 Spot Bond					0.00000	100.10113				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.53350				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.54530				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	102.03996				0.00	0	
Total BNPP01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP01										0.00	0	
BNPP0:On 12/10/2028 Spot Bond					0.00000	100.21464				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0:On 21/02/2023 Spot Bond					0.00000	99.70100				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0:On 05/01/2025 Spot Bond					0.00000	98.40300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0:On 03/01/2025 Spot Bond					0.00000	72.15000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0:On 06/07/2026 Spot Bond					0.00000	53.93000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1:On 05/07/2027 Spot Bond					0.00000	52.03900				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	100.42966				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2:On 19/11/2024 Spot Bond					0.00000	101.24510				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2:On 26/02/2023 Spot Bond					0.00000	101.25445				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2:On 16/07/2023 Spot Bond					0.00000	100.32903				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2:On 12/10/2023 Spot Bond					0.00000	100.29454				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3:On 03/11/2023 Spot Bond					0.00000	101.71762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF30 On 24/08/2024 Spot Bond					0.00000	101.36165				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF32 On 10/05/2023 Spot Bond					0.00000	101.54618				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF34 On 03/07/2023 Spot Bond					0.00000	101.41873				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF35 On 11/01/2024 Spot Bond					0.00000	101.41344				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BWZJ23 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	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	100.55424				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	101.98027				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	100.53759				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.52615				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.64580				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.56900				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL31 On 21/11/2025 Spot Bond					0.00000	101.25412				0.00	0	500,000,00
Total CBL31 SPOT										0.00	0	500,000,00
Total For CBL31										0.00	0	500,000,00
CCT01 On 23/06/2023 Spot Bond			8.20500	102.79571	8.20500	102.72870				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.50500	105.30183	8.50500	105.22956				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.05500	107.99755	9.05500	107.91832				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.09500	10.09500	10.09500	100.34785				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.33545				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.61413				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.69282				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.90983				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.90560				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.65508				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.26942	4.77000	101.69900				0.00	0	
Total CLN315 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.04700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.79430				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.55500	104.68053	9.55500	104.59959				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	109.05202	8.70700	108.02900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	102.11194				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.22443				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.69500	103.45982	10.69500	103.37053				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	112.68760	6.50000	107.53100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	103.55700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.30000	156.44245	6.30000	158.00478				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN455 On 31/01/2025 Spot Bond			8.41000	150.23185	8.41000	151.77365				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.20000	105.17798	9.20000	105.09962				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.43046				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.24263				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.91478				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.93868				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	99.75604				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	100.49166				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.98295				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.31586				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	100.98909				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.01918				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	99.91768				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.01060				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	100.82430				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.98295				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.83221				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.04968				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.93500	101.03439	9.93500	100.95324				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.75593				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	99.87990				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.02578				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	158.85200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	100.96018				0.00	0	
Total CLN545 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.40500	106.03788	9.40500	105.95846				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.45500	104.38630	9.45500	104.30641				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.54500	103.47347	9.54500	103.39355				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			9.59500	9.59500	9.59500	323.14835				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.58392				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.52936				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.33829				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.03190				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	128.32100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.64680				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			9.90500	102.47276	9.90500	102.51998				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.40500	103.81489	9.40500	103.73585				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.90087				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.39351				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.10349				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.17764				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.58003				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.63500	102.78658	9.63500	102.70645				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.58415				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.58575				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.91948				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN577 On 20/06/2024 Spot Bond					0.00000	100.88218				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.04812				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.44112				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.63839				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.91130				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.04872				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	101.50193				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.99902				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	104.32678				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.81132				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.63840				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.66220				0.00	0	
Total CLN591 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.72000	156.97392	4.72000	125.99973				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.61516				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.67098				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.32281				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			8.87500	8.87500	8.87500	101.89574				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.42510				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.94244				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.81132				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.81132				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.32800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.46000	8.46000	8.46000	104.38948				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.60720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	100.80129				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.57802				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.01844				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.34555				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.03500	102.20595	9.03500	102.13189				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	99.92933				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.75049				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.10949				0.00	0	
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	101.44076				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond					0.00000	98.02700				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.22016				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.29173				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.85407				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	102.26672				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	98.61900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	99.87856				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.85000	99.95700	7.85000	99.89258				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.51702				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	100.48799				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.70500	63.68236	12.70500	83.71810				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	101.58298				0.00	0	
Total CLN629 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.10500	102.69675	10.10500	102.61426				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.51213				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	101.54839				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.32189				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.65945				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.81364				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.32567				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.50723				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.54886				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.60513				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.01261				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.33057				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.80177				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	102.04793				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.80263				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.61941				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.26999				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.50723				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.50723				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.25800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.89469				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.54824				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN658 On 20/06/2025 Spot Bond					0.00000	101.23035				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.37400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	101.02900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	124.39500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	150.45500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.43159				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	99.51723				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.72255				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.67312				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.95887				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.37483				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.62144				0.00	0	
Total CLN671 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.45647	160.71575	5.45647	130.50460				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.45647	160.71575	5.45647	130.50544				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.64591				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.71113				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.76371				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.27925				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.41145				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.05587				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.74284				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.75580				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.72192				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.84449				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.84428				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.06739				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.58438				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.77603				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.82395				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.27946				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.78402				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.94413				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.19690				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.57068				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.84425				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.83539				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.74374				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.57647				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.76438				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	85.13790				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	85.37864				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.90204				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.39234				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.76761				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.76761				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.76761				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	84.18535				0.00	0	
Total CLN717 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.90378				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	83.19121				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	83.51084				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.15402				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	84.21486				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.72801				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.72801				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.72801				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.73610				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.73610				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.69076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.71884				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	88.35102				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.77580				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.91433				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	97.39869				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.04554				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.30209				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	118.58600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	96.14070				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.49091				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.49949				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN743 On 31/01/2030 Spot Bond					0.00000	102.83681				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.26400				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	102.30766				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.46667				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	100.77597				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	102.08402				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.95654				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.40453				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
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	103.47501				0.00	0	
Total CLN754 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.22701				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.53864				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.51316				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	99.94802				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.55947				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.89486				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	95.85343				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.47501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.75548				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.20409				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	105.34730				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.45564				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.14282				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.43170				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	102.14280				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.37000	7.37000	7.37000	123.09801				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.35289				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN777 On 31/08/2026 Spot Bond					0.00000	101.54618				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.87383				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.88489				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	104.43783				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.94021				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	101.96454				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.47356				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.71112				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.47356				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	109.60945				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	109.44212				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	102.09519				0.00	0	
Total CLN790 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.52500				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	102.09519				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	103.00488				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	102.09519				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.47362				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	102.09519				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	102.09533				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	102.10598				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	102.10598				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.42881				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	89.44179				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.89153				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.00532				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	102.11718				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.43585				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.96233				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.73135				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.71000	99.70413	8.71000	99.63410				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.73529				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	99.92126				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	102.09519				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	102.09540				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN817 On 31/01/2027 Spot Bond					0.00000	102.11718				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.87384				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	102.09519				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	102.09540				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.47362				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	102.09540				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	102.09540				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	102.09511				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	102.09540				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	90.47410				0.00	0	
Total CLN828 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	102.09519				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	108.50628				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	101.18280				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	102.09511				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			9.08500	9.08500	9.08500	105.03305				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	101.42184				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	101.42198				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.42198				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.42188				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.47362				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.78849				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.41409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	98.27800				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	97.63200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	99.84600				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.09148				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	100.43026				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.43498				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.47362				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.47362				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.47327				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	102.23925				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.71961				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN852 On 20/07/2027 Spot Bond					0.00000	100.79433				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.82941				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.88197				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	100.89865				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	100.79688				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	103.28095				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond			100.00000		0.00000	86.30327				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	102.09540				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.83609				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.78598				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	101.06164				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	115.90488				0.00	0	
Total CLN864 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	101.84600				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	103.08900				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	102.32745				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	89.11181				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.82974				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	101.85173				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.84067				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.59552				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	101.42184				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.80686				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	102.61740				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.61740				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	99.91426				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	101.82516				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.42510				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.42281				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	87.18690				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.81852				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	85.95462				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.74893				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	84.74893				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	84.57033				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	84.71912				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN888 On 15/09/2027 Spot Bond			5.45000	5.45000	5.45000	125.23178				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.87787				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	100.83447				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	102.09540				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	100.81258				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	101.42184				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	100.47356				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.40449				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 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	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.61919				0.00	0	
Total CLN899 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.12770				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.13000	11.13000	11.13000	104.60487				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.15600				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			10.49000	10.49000	10.49000	103.65547				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	101.04996				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	100.93194				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.87203				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.09262				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	101.10200				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	102.89700				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	101.01758				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	101.08770				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.17000	102.31108	10.17000	102.22867				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.69500	103.11152	10.69500	103.02302				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.26000	99.89029	11.26000	99.80015		18,016,000,000,000.00		1,600,000,000	400,000,00	
Total COJG01 SPOT								18,016,000,000,000.00		1,600,000,000	400,000,00	
Total For COJG01								18,016,000,000,000.00		1,600,000,000	400,000,00	
COT01 On 03/04/2023 Spot Bond			9.63500	102.65808	9.63500	102.57832				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.46500	94.62947	12.46500	94.53522				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.05500	94.92040	11.05500	94.83626				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.31751				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.80500	9.80500	9.80500	102.78176				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.19224				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.52917				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.14833				0.00	0	200,000,00
Total DSY06 SPOT										0.00	0	200,000,00
Total For DSY06										0.00	0	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
DSY07 On 21/05/2029 Spot Bond					0.00000	101.34201				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.58097				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.52349				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.83317				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.84906				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.30000	104.27011	7.30000	104.20802				0.00	0	40,000,000.00
Total DV23 SPOT										0.00	0	40,000,000.00
Total For DV23										0.00	0	40,000,000.00
DV23/R On 27/02/2023 Spot Bond			100.00000	95.81250	100.00000	95.09926				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	95.81250	100.00000	95.09926				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.72000	104.11653	9.72000	104.03600				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	104.14640	9.69000	104.06609				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.14640	9.69000	104.06609				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.00500	97.83365	10.00500	102.44711				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.18500	99.62936	11.18500	99.54101				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.32123	10.10000	104.23747				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV29/R On 18/02/2029 Spot Bond			10.10000	104.32123	10.10000	104.23747				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.11472				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.51482				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.26430				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.49018				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.94340				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.23288				0.00	300,000,000	150,000,00
Total DVFB25 SPOT										0.00	300,000,000	150,000,00
Total For DVFB25										0.00	300,000,000	150,000,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.52152				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.70797				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	101.55720				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.77204				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.09622				0.00	0	3,000,000,00
Total DVFB30 SPOT										0.00	0	3,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB30										0.00	0	3,000,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.77514				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.61831				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.00176				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.11000	104.46752	9.11000	104.39043				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.53000	118.95460	5.53000	118.85756				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.37000	103.14521	5.37000	104.72982		268,500,000,000,000.00		50,000,000,000	250,000,000,00	
Total EL037 SPOT								18,500,000,000,000.00		50,000,000,000	250,000,000,00	
Total For EL037								18,500,000,000,000.00		50,000,000,000	250,000,000,00	
EL037/I On 31/01/2037 Spot Bond			2.25000	148.36437	2.25000	149.95152				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.86000	155.65696	4.86000	155.53842				0.00	0	1,730,000,00
Total EL28 SPOT										0.00	0	1,730,000,00
Total For EL28										0.00	0	1,730,000,00
EL29 On 19/11/2029 Spot Bond			4.77500	140.93671	4.77500	140.83033				0.00	0	140,000,00
Total EL29 SPOT										0.00	0	140,000,00
Total For EL29										0.00	0	140,000,00
EL30 On 29/07/2030 Spot Bond			4.78000	135.28442	4.78000	135.18312				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.35000	120.68028	5.35000	120.58388				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.24000	106.85314	5.24000	108.43596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	148.36437	2.25000	149.95152				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	174.88496				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	172.04957				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	161.07025				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	133.88267				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	132.95983				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	129.55783				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	120.44727				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	115.95900				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	117.80378				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	97.56811				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN016 On 17/02/2023 Spot Bond					0.00000	107.62538				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	104.56292				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	107.52099				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	105.58472				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	105.82144				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.11500	102.11426	10.11500	102.03079				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.18500	12.18500	12.18500	94.84057				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.23500	12.23500	12.23500	98.83941				0.00	0	666,666,6€
Total EMM05 SPOT										0.00	0	666,666,6€
Total For EMM05										0.00	0	666,666,6€
EMM06 On 23/06/2025 Spot Bond			10.20500	10.20500	10.20500	100.79104				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.20500	10.20500	10.20500	100.92680				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.23000	12.23000	12.23000	96.96384				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.37500	11.37500	11.37500	98.88962				0.00	0	
Total EMM08P SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.73000	14.73000	14.73000	91.76200				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01£ On 04/06/2023 Spot Bond					0.00000	101.37822				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.06181				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01£ On 13/12/2025 Spot Bond					0.00000	100.94509				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.25016				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02£ On 28/05/2024 Spot Bond					0.00000	101.34856				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02£ On 07/09/2026 Spot Bond					0.00000	101.10338				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02£ On 14/03/2025 Spot Bond					0.00000	100.92024				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF02£ On 12/09/2025 Spot Bond					0.00000	100.95644				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF02£ On 10/11/2025 Spot Bond					0.00000	101.56762				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.87532				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	101.49027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.51994				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.33567				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.71371				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	99.76154				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.70711				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.26337				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	101.60393				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	101.42670				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	101.49928				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	101.52409				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	101.45851				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3B' On 17/05/2027 Spot Bond					0.00000	101.51094				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.48463				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.53707				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	101.48491				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2' On 17/05/2025 Spot Bond					0.00000	101.46520				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3' On 17/05/2027 Spot Bond					0.00000	101.47610				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.80000	99.95728	7.80000	99.89326				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	99.94524	10.00000	99.86320				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.12500	98.95546	9.12500	98.88272		3,939,769,850,000.00		431,755,600	2,666,926,600	
Total ES26 SPOT								3,939,769,850,000.00		431,755,600	2,666,926,600	
Total For ES26								3,939,769,850,000.00		431,755,600	2,666,926,600	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.41913	7.85000	102.35416				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.77000	77.13603	12.00500	75.92502		240,726,967,822,000.00		20,452,588,600	21,036,307,200	
Total ES33 SPOT								10,726,967,822,000.00		20,452,588,600	21,036,307,200	
Total For ES33								10,726,967,822,000.00		20,452,588,600	21,036,307,200	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.67936	7.50000	102.61673				0.00	0	
Total ES33/R209 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.15000	75.12997	12.35000	73.92577				3,412,687,140,000.00	280,879,600	6,265,780,30
Total ES42 SPOT										3,412,687,140,000.00	280,879,600	6,265,780,30
Total For ES42										3,412,687,140,000.00	280,879,600	6,265,780,30
ES42/R On 25/04/2042 Spot Bond			8.50000	102.07954	8.50000	102.00953				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.22000	11.22000	11.22000	100.30164				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			13.98000	13.98000	13.98000	94.35570				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.91886				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.50120				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.76155				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.78923				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.34189				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.83017				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.47297				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.32118				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIG03 SPOT										0.00	0	
Total For FIG03										0.00	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	101.38547				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	101.40156				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										0.00	0	
FRB17 On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.16128				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.48965				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.13543				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.78500	105.41821	8.78500	105.34353				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.11188				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.60899				0.00	5,400,000,000	2,700,000,00
Total FRB29 SPOT										0.00	5,400,000,000	2,700,000,00
Total For FRB29										0.00	5,400,000,000	2,700,000,00
FRB30 On 19/04/2026 Spot Bond			8.70500	100.60640	8.70500	100.53577				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.00609				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB32 On 28/09/2027 Spot Bond					0.00000	100.58298				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.59218				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	101.41851				0.00	2,500,000,000	3,500,000,000
Total FRB34 SPOT										0.00	2,500,000,000	3,500,000,000
Total For FRB34										0.00	2,500,000,000	3,500,000,000
FRBI23 On 07/12/2023 Spot Bond			4.69000	325.36787	4.69000	325.12523				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.62500	3.62500	3.62500	166.38027				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.47000	215.71311	4.47000	215.55606				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.94000	4.94000	4.94000	114.83883				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.23500	5.23500	5.23500	232.93002				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.35500	101.27516	5.35500	101.19422				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.31000	101.14245	5.31000	101.06176				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.59000	8.59000	8.59000	86.35092				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.59000	8.59000	8.59000	85.51590				0.00	0	
Total FRBZ03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.90000	4.90000	4.90000	162.31956				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.28974				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.45682				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.90879				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			10.28400	10.28400	10.28400	104.49757				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.84467				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.47000	6.47000	6.47000	124.38128				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.96146				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.30000	6.30000	6.30000	122.11028				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.53636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.55462				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.16122				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.60434				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.08593				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.44978				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.27847				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.27565				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.20591				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.76519				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.83452				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.88635				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC315 On 13/10/2026 Spot Bond					0.00000	101.08860				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.95605				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	101.91371				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	100.82783				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.88608				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	100.98521				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	100.84015				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.40677				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	101.62131				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.61881				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	102.81124				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.25947				0.00	0	
Total FRC339 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.53414				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.99294				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.75966				0.00	0	300,000,00
Total FRC343 SPOT										0.00	0	300,000,00
Total For FRC343										0.00	0	300,000,00
FRC34 On 20/12/2025 Spot Bond					0.00000	100.92926				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.04127				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	102.25231				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	102.03231				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.92999				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.35309				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	102.21542				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	102.16088				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	102.08704				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	102.04628				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	102.06321				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	102.04967				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.94480				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	100.51642				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.80928				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.87111				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.19982				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	94.97860				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.41663				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37(On 20/06/2026 Spot Bond					0.00000	93.76860				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	93.92254				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	102.18967				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	102.18252				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	95.33883				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	102.20688				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	92.09985				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	91.94591				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37(On 20/12/2026 Spot Bond					0.00000	100.78343				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond					0.00000	100.81383				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 20/12/2026 Spot Bond					0.00000	100.84855				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	101.41107				0.00	0	
Total FRC384 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.41107				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.38914				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.38914				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.35718				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	102.09545				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	102.24682				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	102.56493				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	101.76435				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.64597				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	102.09542				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	99.92774				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			13.97500	13.97500	13.97500	99.41796				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	99.92395				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	99.91893				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	100.02707				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			10.47000	10.47000	10.47000	100.12426				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	101.06925				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	101.94760				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			12.67500	12.67500	12.67500	102.92990				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			10.46500	10.46500	10.46500	102.06168				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.40956				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.19539				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.88181				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40(On 23/09/2025 Spot Bond			10.86500	10.86500	10.86500	104.27784				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	102.09545				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41(On 30/04/2025 Spot Bond					0.00000	102.24925				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	101.54564				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41(On 30/04/2029 Spot Bond					0.00000	102.33108				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	101.54917				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41(On 31/05/2025 Spot Bond					0.00000	101.49138				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41(On 20/06/2027 Spot Bond					0.00000	103.24803				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41(On 30/04/2025 Spot Bond					0.00000	102.24906				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	101.54019				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41(On 30/04/2029 Spot Bond					0.00000	102.31394				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42(On 30/04/2026 Spot Bond					0.00000	102.09546				0.00	0	
Total FRC420 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.71961				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.73194				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.73194				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.44998				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	102.09535				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.58391				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.61207				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	100.84375				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	102.09552				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	102.24144				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.42205				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	102.09539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.42205				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.49109				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.33975				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.86529				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			9.35500	9.35500	9.35500	107.96371				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.99988				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.01122				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/07/2025 Spot Bond					0.00000	102.26131				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.43586				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.43586				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	100.89455				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	

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 23/09/2026 Spot Bond					0.00000	100.79914				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44 On 28/10/2023 Spot Bond					0.00000	101.98717				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.42205				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44 On 15/03/2028 Spot Bond					0.00000	101.03586				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.88011				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.88855				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45 On 20/12/2030 Spot Bond					0.00000	100.81667				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.90000	111.54809	4.90000	111.46279				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.12000	119.36103	5.12000	121.17971				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.15537				0.00	0	600,000,00
Total FRJ23 SPOT										0.00	0	600,000,00
Total For FRJ23										0.00	0	600,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.88310				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.77933				0.00	17,000,000,000	8,500,000,00
Total FRJ25 SPOT										0.00	17,000,000,000	8,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ25										0.00	17,000,000,000	8,500,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.58941				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.97536				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.62784				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.11332				0.00	500,000,000	250,000,000
Total FRJ29 SPOT										0.00	500,000,000	250,000,000
Total For FRJ29										0.00	500,000,000	250,000,000
FRJ29S On 20/04/2029 Spot Bond					0.00000	99.95275				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.69853				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.64800	4.64800	4.64800	109.30180				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.09000	5.09000	5.09000	121.60994				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.71476				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.23000	117.79890	5.23000	119.61769				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.25000	232.80978	5.25000	232.62567				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.55000	113.39004	5.55000	115.20922				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			5.25000	5.25000	5.25000	232.62567				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			4.80000	161.05524	4.80000	162.63346				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	114.16333	3.70500	115.62714				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.17000	118.64797	5.17000	120.46668				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.37000	230.39239	5.37000	230.20799				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.42000	229.39397	5.42000	229.20945				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.98000	163.64941	3.98000	165.23679				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.45000	228.79742	5.45000	228.61282				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.37000	115.84552	5.37000	117.66447				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.91000	211.28787	4.91000	211.12658				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS127 On 31/01/2038 Spot Bond			6.12000	106.01192	6.12000	107.83198				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.12000	209.21283	5.12000	209.04959				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.18000	208.62429	5.18000	208.46049				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.96000	218.93363	5.96000	218.74805				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.07000	106.63576	6.07000	108.45575				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.37000	5.37000	5.37000	117.66447				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.45000	114.74651	5.45000	116.56555				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.99000	210.49460	4.99000	210.33255				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.73000	223.31775	5.73000	223.13256				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.12000	209.21283	5.12000	209.04959				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.12000	209.21283	5.12000	209.04959				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.52100	215.19475	4.52100	215.03718				0.00	0	
Total FRS145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.75000	161.21194	4.75000	162.79069				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.47000	205.80648	5.47000	205.64010				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.51000	205.42128	5.51000	205.25456				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.72000	161.30604	4.72000	162.88514				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.98500	210.54408	4.98500	210.38206				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.52000	5.52000	5.52000	205.15830				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	100.10053				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.87992				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.60531				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	177.49054				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	145.51028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	191.59568				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	218.89266				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.55668				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.70822				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.53857				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.32318				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.10091				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.38891				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22(On 20/12/2024 Spot Bond					0.00000	100.71914				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	100.75966				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	101.58351				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	130.34496				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	106.32789				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.13103				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	75.65619				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.45697				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	112.97611				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.03328				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	99.82850				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.15198				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	115.80203				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	100.76397				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.48068				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	100.57704				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	118.05298				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.57993				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 31/03/2032 Spot Bond					0.00000	100.57760				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.67562				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.94361				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.90601				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28(On 30/09/2024 Spot Bond					0.00000	100.60080				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.10500	10.10500	10.10500	100.47005				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.10500	10.10500	10.10500	100.47005				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28(On 25/10/2026 Spot Bond					0.00000	101.97271				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28(On 13/11/2023 Spot Bond					0.00000	98.44607				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28(On 31/01/2030 Spot Bond			11.28400	11.28400	11.28400	95.48019				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29(On 12/02/2024 Spot Bond					0.00000	95.33105				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29(On 20/01/2023 Spot Bond					0.00000	82.69281				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29(On 26/01/2023 Spot Bond					0.00000	99.23137				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29(On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	103.76022				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	107.09863				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	101.49547				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	100.34961				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	102.09546				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.88005				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	108.84526				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.20500	9.20500	9.20500	104.38828				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	100.82041				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	105.32991				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	101.71742				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	100.93907				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS314 On 19/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000.00	6,000,000,000	6,000,000,000	
Total FRS315 SPOT									10,000,000,000,000.00	6,000,000,000	6,000,000,000	
Total For FRS315									10,000,000,000,000.00	6,000,000,000	6,000,000,000	
FRS315 On 07/12/2023 Spot Bond			4.33000	4.33000	4.33000	326.11778			0.00	0	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.71000	328.05717	3.71000	327.83845			0.00	0	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.07000	4.07000	4.07000	326.83759			0.00	0	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS62 On 04/11/2026 Spot Bond					0.00000	101.73184				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.07000	109.92252	5.07000	111.58570				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.74000	68.80009	4.74000	115.85718				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.87000	3.87000	3.87000	165.59002				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.15000	4.15000	4.15000	164.69275				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.13000	5.13000	5.13000	323.91861				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.55000	7.55000	7.55000	103.04374				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.24500	105.55928	8.24500	105.48901				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.42500	102.86258	8.42500	102.79341				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.75500	105.25644	8.75500	105.18213			552,685,640,000.00		63,128,000	31,717,400
Total FRX26 SPOT									552,685,640,000.00		63,128,000	31,717,400
Total For FRX26									552,685,640,000.00		63,128,000	31,717,400
FRX27 On 07/03/2027 Spot Bond			8.70500	108.91413	8.70500	108.83724				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.48500	102.59578	9.48500	102.51830				0.00	0	
Total FRX28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.03000	103.27057	10.03000	103.18821				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.40000	99.14638	10.40000	99.06446				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.33000	104.40273	10.33000	104.31610				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.75000	72.80042	11.75000	72.73195				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.37651				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.27530				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.23442				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.26219				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.27035				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	99.99997				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	99.99997				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.08846				0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	101.60889				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.33058				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.37923				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.71332				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.54000	117.65596	4.54000	117.56965				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.12912				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.67900	103.72619	8.67900	103.65357				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.57694				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.21500	105.86965	7.21500	105.80781				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.81418				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.03983				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	101.77557				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.47737				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.54985				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.94363				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.46702				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.24776				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.11464				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.53489				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.84300				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.58675				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.40850				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.78111				0.00	0	
Total GRT39 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.50355				0.00	1,000,000,000	1,000,000,000
Total GRT41 SPOT										0.00	1,000,000,000	1,000,000,000
Total For GRT41										0.00	1,000,000,000	1,000,000,000
GRT42 On 20/11/2026 Spot Bond					0.00000	101.79685				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.00785				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.40198				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.20564				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.95139				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.26071				0.00	0	500,000,000
Total GRT50 SPOT										0.00	0	500,000,000
Total For GRT50										0.00	0	500,000,000
GRT51 On 14/12/2029 Spot Bond					0.00000	100.90008				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.93997				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	101.43385				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.30373				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.52373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.83500	8.83500	8.83500	101.04964				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T1€ On 20/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total H12T16 SPOT										0.00	0	
Total For H12T16										0.00	0	
H12T1€ On 31/03/2027 Spot Bond					0.00000	100.47362				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T2C On 04/04/2023 Spot Bond					0.00000	100.36473				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T2€ On 31/07/2027 Spot Bond					0.00000	101.74108				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T2€ On 30/03/2023 Spot Bond					0.00000	100.45316				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.77671				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	101.14674				0.00	0	
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.56362				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.57503				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.99838				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HILB12 On 15/03/2024 Spot Bond					0.00000	101.51454			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.02285			0.00	0	
Total HILB14 SPOT									0.00	0	
Total For HILB14									0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.73094			0.00	0	300,000,00
Total HILB15 SPOT									0.00	0	300,000,00
Total For HILB15									0.00	0	300,000,00
HILB16 On 09/11/2027 Spot Bond					0.00000	101.59023			0.00	0	
Total HILB16 SPOT									0.00	0	
Total For HILB16									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.99000	324.55162	4.99000	324.30177			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.12000	5.12000	5.12000	325.06871			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.37500	104.09611	10.37500	104.01031			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.05000	78.95904	5.05000	112.72016			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.83000	83.79726	11.83000	88.32792		1,510,196,506,000.00	127,658,200	4,961,012,100	
Total HWAY34 SPOT								1,510,196,506,000.00	127,658,200	4,961,012,100	
Total For HWAY34								1,510,196,506,000.00	127,658,200	4,961,012,100	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.09631	100.00000	13.55061		0.00	0		
Total HWAY34/R208 SPOT								0.00	0		
Total For HWAY34/R208								0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.90500	82.74495	11.90500	87.27603		0.00	0	4,990,000,00	
Total HWAY35 SPOT								0.00	0	4,990,000,00	
Total For HWAY35								0.00	0	4,990,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.09189	100.00000	13.54623		0.00	0		
Total HWAY35/R209 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For HWAY35/R209									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.30000	165.84071	3.30000	167.43595		334,544,750,000,000.00	404,407,500,000	636,985,390,90	
Total I2025 SPOT								14,544,750,000,000.00	404,407,500,000	636,985,390,90	
Total For I2025								14,544,750,000,000.00	404,407,500,000	636,985,390,90	
I2029 On 31/03/2029 Spot Bond			4.04000	120.94374	4.07000	120.65352		228,352,920,000,000.00	56,523,000,000	184,018,562,70	
Total I2029 SPOT								18,352,920,000,000.00	56,523,000,000	184,018,562,70	
Total For I2029								18,352,920,000,000.00	56,523,000,000	184,018,562,70	
I2033 On 28/02/2033 Spot Bond			4.36000	116.98454	4.40000	116.48724		253,517,627,328,000.00	58,146,244,800	442,173,867,80	
Total I2033 SPOT								13,517,627,328,000.00	58,146,244,800	442,173,867,80	
Total For I2033								13,517,627,328,000.00	58,146,244,800	442,173,867,80	
I2038 On 31/01/2038 Spot Bond			4.45000	129.41989	4.47000	130.92369		168,293,660,000,000.00	37,818,800,000	653,271,082,70	
Total I2038 SPOT								18,293,660,000,000.00	37,818,800,000	653,271,082,70	
Total For I2038								18,293,660,000,000.00	37,818,800,000	653,271,082,70	
I2046 On 31/03/2046 Spot Bond			4.43200	117.06367	4.45500	116.54820		174,310,560,000,000.00	39,330,000,000	508,286,222,60	
Total I2046 SPOT								14,310,560,000,000.00	39,330,000,000	508,286,222,60	
Total For I2046								14,310,560,000,000.00	39,330,000,000	508,286,222,60	
I2050 On 31/12/2050 Spot Bond			4.44500	117.69815	4.46000	117.29556		95,318,135,500,000.00	21,443,900,000	399,131,135,10	
Total I2050 SPOT								15,318,135,500,000.00	21,443,900,000	399,131,135,10	
Total For I2050								15,318,135,500,000.00	21,443,900,000	399,131,135,10	
IBG01 On 07/02/2025 Spot Bond					0.00000	101.40824		0.00	0		
Total IBG01 SPOT								0.00	0		
Total For IBG01								0.00	0		
IBG02 On 07/02/2027 Spot Bond					0.00000	101.20839		0.00	0		
Total IBG02 SPOT								0.00	0		
Total For IBG02								0.00	0		
IBL109 On 07/12/2023 Spot Bond			4.79000	325.09544	4.79000	324.85037		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	101.44184		0.00	0		
Total IBL115 SPOT								0.00	0		
Total For IBL115								0.00	0		
IBL124 On 14/02/2024 Spot Bond					0.00000	101.52764		0.00	0		
Total IBL124 SPOT								0.00	0		
Total For IBL124								0.00	0		
IBL132 On 12/08/2024 Spot Bond					0.00000	101.49290		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.09062				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.31339				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.36225				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.74882				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.66979				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.24178				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.77360				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.42501				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.23482				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.26520				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.22140				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL157 On 21/01/2023 Spot Bond					0.00000	99.93651				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.98324				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.55289				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	103.13990				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.16157				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.16497				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.49888				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.45014				0.00	0	200,000,0€
Total IBL168 SPOT										0.00	0	200,000,0€
Total For IBL168										0.00	0	200,000,0€
IBL177 On 19/07/2024 Spot Bond					0.00000	100.02879				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.69489				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.28417				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.49427				0.00	0	
Total IBL182 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.83433				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.55917				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.25449				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.65898				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.60873				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.97048				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.64538				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.44811				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.11498				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.08092				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.04685				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.70133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.84072				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.34857				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.97500	6.97500	6.97500	100.94521				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.97500	6.97500	6.97500	100.94343				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.97500	6.97500	6.97500	100.95089				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.97500	6.97500	6.97500	100.93847				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.34004				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.80274				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.74868				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.20500	9.20500	9.20500	100.14954				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.59108				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL220 On 31/03/2027 Spot Bond					0.00000	100.40861				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			7.76500	7.76500	7.76500	102.08697				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.67707				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.47288				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.30323				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.09617				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	99.12736				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.06393				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.95043				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.97598				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.74741				0.00	0	
Total IBL231 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.66500	8.66500	8.66500	101.26365				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.53927				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.55415				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.75884				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.91218				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.51860				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.09040				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.04823				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.80570				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	99.85041				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	99.84457				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.56373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.57000	9.57000	9.57000	102.56649				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.49345				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.63132				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.71500	101.85780	7.71500	101.79295				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.20462				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.64296				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.23345				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.99943				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.88003				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.89016				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.58296				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL60 On 17/02/2024 Spot Bond			9.23000	105.43736	9.23000	105.35983				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.92588				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.24500	102.06300	9.24500	101.98659				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.78500	104.61003	10.78500	104.62684				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.80500	104.56693	9.80500	104.48448				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.72523				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.07367				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.70349				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.62306				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.72091				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.34798				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.50251				0.00	0	
Total IDCG23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.55500	101.31831	8.55500	101.24838				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.52329				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.51638				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.86022				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.73084				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.64030				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.15052				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.38412				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.74242				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.59340				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.64750				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.09515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.60084				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.62021				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.79980				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.48764				0.00	13,300,000,000	13,300,000,000
Total IPF31 SPOT										0.00	13,300,000,000	13,300,000,000
Total For IPF31										0.00	13,300,000,000	13,300,000,000
IPF32 On 01/07/2026 Spot Bond					0.00000	100.41696				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.95646				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.89016				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	101.19665				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.28950				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.78000	202.84285	5.78000	202.67383				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.23000				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV19A On 31/03/2028 Spot Bond			5.68000	203.79344	5.68000	203.62526				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.27942				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.21932				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.26585				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.90990				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.20288				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	100.67034				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.14149				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.28109				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.47982				0.00	0	
Total IVC181 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC181										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.10000	99.44432	8.10000	99.37927				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.31920				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			6.94500	99.98920	6.94500	103.54120				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.06377				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.15000	102.57062	8.15000	102.50274				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.09531				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.09000	102.54664	8.09000	102.47926				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.52896				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.07380				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.45000	8.45000	8.45000	102.63962				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			9.15000	9.15000	9.15000	102.07761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	99.86149				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	99.76511				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.41500	6.41500	6.41500	102.02311				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.16500	102.71169	8.16500	102.64397				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.49500	102.19653	5.49500	102.02359				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.54458				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	99.80694				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	99.87407				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.32431				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.54998				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.21424				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC227 On 13/01/2024 Spot Bond			9.17500	9.17500	9.17500	99.79307				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.09334				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.15000	8.15000	8.15000	100.77087				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.77500	8.77500	8.77500	100.12679				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.28371				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.03803				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.82957				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	100.62655				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVZ123 On 19/01/2023 Spot Bond			7.65000	7.65000	7.65000	7.65000				0.00	0	
Total IVZ123 SPOT										0.00	0	
Total For IVZ123										0.00	0	
IVZ127 On 31/01/2023 Spot Bond			7.65000	7.65000	7.65000	99.70743				0.00	0	
Total IVZ127 SPOT										0.00	0	
Total For IVZ127										0.00	0	
IVZ128 On 02/03/2023 Spot Bond			7.75000	7.75000	7.75000	99.07440				0.00	0	
Total IVZ128 SPOT										0.00	0	
Total For IVZ128										0.00	0	
IVZ129 On 02/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.66578			191,250,000,000,000.00	25,000,000,000	25,000,000,000	
Total IVZ129 SPOT									191,250,000,000,000.00	25,000,000,000	25,000,000,000	

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 IVZ129										11,250,000,000,000.00	25,000,000,000	25,000,000,000
IVZ130 On 07/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.56179				0.00	0	
Total IVZ130 SPOT										0.00	0	
Total For IVZ130										0.00	0	
IVZ131 On 09/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.52026				0.00	0	
Total IVZ131 SPOT										0.00	0	
Total For IVZ131										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.89070				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.23077				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.95724				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.02438				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.21696				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.76160				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.90280				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.89103				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.34428				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.12284				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.18891				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.19399				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.54454				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.55761				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.33075				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.35304				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.30500	118.95741	9.30500	118.86778				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.45314				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.35846				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.20189				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL11 On 09/09/2026 Spot Bond					0.00000	104.18996				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.80333				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.55047				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.60626				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.36016				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.39280				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.42544				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.07169				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.15763				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.29308				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	101.27975				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.75643				0.00	0	
Total MBF071 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.28788				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.47626				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.22173				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.84611				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.71280				0.00	10,000,000,000	10,000,000,000
Total MBP045 SPOT										0.00	10,000,000,000	10,000,000,000
Total For MBP045										0.00	10,000,000,000	10,000,000,000
MBP04: On 26/02/2024 Spot Bond					0.00000	101.51450				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.72888				0.00	0	1,500,000,000
Total MBP049 SPOT										0.00	0	1,500,000,000
Total For MBP049										0.00	0	1,500,000,000
MBP05: On 12/03/2023 Spot Bond					0.00000	100.92812				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.51766				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.55500	8.55500	8.55500	111.12942				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	100.86077				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	101.54043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.83682				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.20500	101.37599	9.20500	101.30082				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.49774				0.00	0	500,000,00
Total MML03 SPOT										0.00	0	500,000,00
Total For MML03										0.00	0	500,000,00
MML04 On 15/03/2028 Spot Bond			9.45500	96.53527	9.45500	96.45400				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.52686				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.05500	101.39737	10.05500	101.31497				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.83313				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.54302				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.79717				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.20268				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.13164				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN18 On 30/05/2026 Spot Bond					0.00000	102.31102				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.95885				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.17632				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.22654				0.00	0	260,000,00
Total MTN21 SPOT										0.00	0	260,000,00
Total For MTN21										0.00	0	260,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.39138				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.15000	97.59355	9.15000	97.52239				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.27056				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.35465				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.97786				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.76864				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.29388				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.75618				0.00	0	
Total MTN29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MTN29									0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.23349			0.00	0	
Total MTN30 SPOT									0.00	0	
Total For MTN30									0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.13862			0.00	0	
Total MTN31 SPOT									0.00	0	
Total For MTN31									0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.27270			0.00	0	100,000,00
Total MTN32 SPOT									0.00	0	100,000,00
Total For MTN32									0.00	0	100,000,00
MTN33 On 13/09/2029 Spot Bond					0.00000	101.40271			0.00	0	
Total MTN33 SPOT									0.00	0	
Total For MTN33									0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.47310			0.00	0	
Total MTN35 SPOT									0.00	0	
Total For MTN35									0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.51326			0.00	0	
Total MTN36 SPOT									0.00	0	
Total For MTN36									0.00	0	
MWAR05 On 22/11/2023 Spot Bond					0.00000	101.40173			0.00	0	
Total MWAR05 SPOT									0.00	0	
Total For MWAR05									0.00	0	
MWAR06 On 22/02/2024 Spot Bond					0.00000	101.60642			0.00	0	
Total MWAR06 SPOT									0.00	0	
Total For MWAR06									0.00	0	
MWAR07 On 22/11/2024 Spot Bond					0.00000	101.38558			0.00	0	
Total MWAR07 SPOT									0.00	0	
Total For MWAR07									0.00	0	
MWAR08 On 22/05/2025 Spot Bond					0.00000	101.38571			0.00	0	
Total MWAR08 SPOT									0.00	0	
Total For MWAR08									0.00	0	
MWAR09 On 22/11/2025 Spot Bond					0.00000	101.32356			0.00	0	
Total MWAR09 SPOT									0.00	0	
Total For MWAR09									0.00	0	
MWAR09 On 22/11/2023 Spot Bond					0.00000	101.22752			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.73005				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.85295				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.95723				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.05298				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.12000	100.23066	9.12000	105.17320				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.08500	100.98443	10.08500	106.14163				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.98404				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.74509				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	99.93810				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.73171				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.86093				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK13/ On 19/03/2024 Spot Bond			8.66000	104.51440	8.66000	104.44100				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			8.70500	105.55303	8.70500	105.47975				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			8.83500	105.60215	8.83500	105.52693				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			8.92500	105.56747	8.92500	105.49153				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			9.03000	105.86275	9.03000	105.78572				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.68300	109.37992	7.68300	109.31160				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.72500	110.48425	8.72500	110.40608				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25/ On 17/02/2023 Spot Bond			8.50000	8.50000	8.50000	104.64764				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/ On 12/02/2025 Spot Bond					0.00000	103.13106				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	81.45996	100.00000	80.94547				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/ On 22/04/2026 Spot Bond					0.00000	102.45525				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.65000	109.28886	8.65000	109.21218				0.00	0	
Total NBK27A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.60500	105.43686	8.60500	105.36447				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.79500	110.08625	8.79500	110.00903				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.69000	104.97233	8.69000	104.89956				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			8.46000	102.63994	8.46000	102.56948				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.55227				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.93941				0.00	0	1,350,000,00
Total NBK35B SPOT										0.00	0	1,350,000,00
Total For NBK35B										0.00	0	1,350,000,00
NBK36 On 10/05/2026 Spot Bond					0.00000	104.52559				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	82.81353				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.16717				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.14419				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.46628				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	102.02516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK471 On 15/02/2028 Spot Bond					0.00000	103.40877				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK491 On 09/11/2023 Spot Bond					0.00000	101.87804				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK501 On 09/11/2025 Spot Bond					0.00000	102.10396				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	101.58736				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK531 On 21/02/2026 Spot Bond					0.00000	101.84620				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK541 On 21/02/2029 Spot Bond					0.00000	101.78245				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB51 On 01/08/2024 Spot Bond					0.00000	101.98565				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB52 On 01/08/2026 Spot Bond					0.00000	101.80899				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB53 On 01/08/2029 Spot Bond					0.00000	101.16504				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB54 On 24/02/2023 Spot Bond					0.00000	101.20013				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB61 On 24/02/2025 Spot Bond					0.00000	101.34791				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.94254				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.08903				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.54918				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.62823				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.05000	104.30269	10.05000	104.21797				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.78200				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.70500	104.43403	9.70500	104.35204				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.78618				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.79272				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.80107				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.19894				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL02 On 06/06/2025 Spot Bond					0.00000	101.19894				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.44988				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.18535				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.78005				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.31949				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.25333				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.84466				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.70712				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.58068				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.45582				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	101.74014				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10: On 25/03/2024 Spot Bond					0.00000	102.98442				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	104.20424				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10: On 22/05/2025 Spot Bond					0.00000	104.08930				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	105.88645				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	105.72434				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	104.86303				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	102.17520				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	102.30696				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	99.91335				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11: On 10/12/2027 Spot Bond					0.00000	101.21636				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.13786				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	101.09912				0.00	0	
Total NHM015 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.65671				0.00	0	6,000,000,00
Total NHM016 SPOT										0.00	0	6,000,000,00
Total For NHM016										0.00	0	6,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.56331				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.74519				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.70843				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.52035				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.84050				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	99.91990				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.42000	5.42000	5.42000	229.20945				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.49000	4.49000	4.49000	215.35241				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.05500	4.05500	4.05500	164.99649				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.96000	4.96000	4.96000	114.70893				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.22000	5.22000	5.22000	119.75869				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.16000	4.16000	4.16000	164.66081				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	272.94159	3.45000	272.76535				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.96000	3.96000	3.96000	165.30095				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.13500	4.13500	4.13500	219.00044				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.28000	217.65699	4.28000	217.50187				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.24000	93.34447	5.24000	119.47689				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.11617				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	144.09957				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.18745				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN023 On 07/11/2025 Spot Bond					0.00000	102.38720				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	102.03409				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.31801				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.33698				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	150.82623				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.82689				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.35352				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.92636				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.71652				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	184.88956				0.00	0	
Total NN048 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	185.45512				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.96923				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.12144				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.28202				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.38463				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.00085				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.62420				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.65150				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.87692				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.54441				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.82687				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.92820				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.82687				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	96.98138				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	98.35736				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.80185				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.78972				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.08500	10.08500	10.08500	103.28108				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.69000	9.69000	9.69000	105.10267				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.71500	9.71500	9.71500	103.76373				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	105.07839				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 24/06/2025 Spot Bond					0.00000	130.71000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	120.60000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	133.27000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	131.12000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	128.82405				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	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF084										0.00	0	
NNF08 On 23/01/2023 Spot Bond					0.00000	99.93812				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF08 On 27/01/2023 Spot Bond					0.00000	99.85503				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NNF08 On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09 On 30/05/2023 Spot Bond					0.00000	101.16794				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	125.93451				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.46315				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.44556				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.32968				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.36929				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.38531				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.98961				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.39390				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.48144				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.41736				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.80320				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.21696				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.37000	210.28342	5.37000	210.11589				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.81500	107.88842	10.81500	107.79480				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	14.57880	100.00000	14.48168				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.54243				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.55121				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.07213				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.54669				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC33 On 28/01/2027 Spot Bond					0.00000	99.76757				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.76011				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.01877				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.27519				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.18901				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.81041				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.97500	109.57794	7.97500	109.50694				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			8.38000	110.98523	8.38000	110.90975				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	101.42876				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.08168				0.00	0	1,000,000,00
Total OML12 SPOT										0.00	0	1,000,000,00
Total For OML12										0.00	0	1,000,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.06244				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.10935				0.00	0	500,000,00
Total OML14 SPOT										0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML14										0.00	0	500,000,00
OML15 On 28/10/2027 Spot Bond					0.00000	99.76963				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.11954				0.00	0	500,000,00
Total PARS01 SPOT										0.00	0	500,000,00
Total For PARS01										0.00	0	500,000,00
PARS0 On 13/12/2027 Spot Bond					0.00000	101.13519				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.03985				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.78692				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	102.05928				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.21209				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.33215				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.27521				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.30475				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.10000	108.84335	8.30500	108.06519			224,035,135,680,000.00	1,101,732,732,800	1,675,892,204,30	
Total R186 SPOT									24,035,135,680,000.00	101,732,732,800	1,675,892,204,30	
Total For R186									24,035,135,680,000.00	101,732,732,800	1,675,892,204,30	
R197 On 07/12/2023 Spot Bond			3.70000	328.08480	3.72000	327.81057			18,500,000,000,000.00	5,000,000,000	566,795,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total R197 SPOT									18,500,000,000,000.00	5,000,000,000	566,795,000,00
Total For R197									18,500,000,000,000.00	5,000,000,000	566,795,000,00
R202 On 07/12/2033 Spot Bond			4.39000	251.04491	4.42000	250.19966			22,760,833,000,000.00	5,184,700,000	131,459,250,10
Total R202 SPOT									22,760,833,000,000.00	5,184,700,000	131,459,250,10
Total For R202									22,760,833,000,000.00	5,184,700,000	131,459,250,10
R2023 On 28/02/2023 Spot Bond			7.50000	103.11225	7.50000	103.04920			470,500,000,000,000.00	329,400,000,000	266,919,040,40
Total R2023 SPOT									470,500,000,000,000.00	329,400,000,000	266,919,040,40
Total For R2023									470,500,000,000,000.00	329,400,000,000	266,919,040,40
R2030 On 31/01/2030 Spot Bond			9.64500	91.57746	9.87500	94.41042			997,326,676,181,000.00	1,451,252,117,800	1,790,427,595,70
Total R2030 SPOT									997,326,676,181,000.00	1,451,252,117,800	1,790,427,595,70
Total For R2030									997,326,676,181,000.00	1,451,252,117,800	1,790,427,595,70
R2032 On 31/03/2032 Spot Bond			10.28500	90.67276	10.48000	89.55551			084,561,270,857,500.00	786,053,599,500	1,371,777,647,20
Total R2032 SPOT									084,561,270,857,500.00	786,053,599,500	1,371,777,647,20
Total For R2032									084,561,270,857,500.00	786,053,599,500	1,371,777,647,20
R2035 On 28/02/2035 Spot Bond			10.85500	90.37231	11.06000	89.07102			258,564,546,258,500.00	1,313,548,092,700	1,500,625,458,70
Total R2035 SPOT									258,564,546,258,500.00	1,313,548,092,700	1,500,625,458,70
Total For R2035									258,564,546,258,500.00	1,313,548,092,700	1,500,625,458,70
R2037 On 31/01/2037 Spot Bond			11.04500	81.88148	11.23000	84.92812			308,250,070,076,500.00	1,385,989,141,700	1,394,800,640,40
Total R2037 SPOT									308,250,070,076,500.00	1,385,989,141,700	1,394,800,640,40
Total For R2037									308,250,070,076,500.00	1,385,989,141,700	1,394,800,640,40
R2040 On 31/01/2040 Spot Bond			11.21000	83.17485	11.39000	86.42175			608,568,612,559,000.00	589,524,407,900	1,063,028,812,30
Total R2040 SPOT									608,568,612,559,000.00	589,524,407,900	1,063,028,812,30
Total For R2040									608,568,612,559,000.00	589,524,407,900	1,063,028,812,30
R2044 On 31/01/2044 Spot Bond			11.24000	79.88576	11.41000	83.05387			228,462,920,292,000.00	643,101,683,300	1,591,947,331,30
Total R2044 SPOT									228,462,920,292,000.00	643,101,683,300	1,591,947,331,30
Total For R2044									228,462,920,292,000.00	643,101,683,300	1,591,947,331,30
R2048 On 28/02/2048 Spot Bond			11.09000	83.79104	11.24000	82.68133			433,462,860,042,000.00	3,195,082,313,800	3,570,497,046,90
Total R2048 SPOT									433,462,860,042,000.00	3,195,082,313,800	3,570,497,046,90
Total For R2048									433,462,860,042,000.00	3,195,082,313,800	3,570,497,046,90
R209 On 31/03/2036 Spot Bond			10.86500	70.00751	11.06500	68.89767			759,088,656,726,000.00	253,942,812,400	760,705,258,20
Total R209 SPOT									759,088,656,726,000.00	253,942,812,400	760,705,258,20
Total For R209									759,088,656,726,000.00	253,942,812,400	760,705,258,20
R210 On 31/03/2028 Spot Bond			3.78000	222.86967	3.78000	222.71983			10,043,762,400,000.00	2,657,080,000	387,759,036,10
Total R210 SPOT									10,043,762,400,000.00	2,657,080,000	387,759,036,10
Total For R210									10,043,762,400,000.00	2,657,080,000	387,759,036,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213 On 28/02/2031 Spot Bond			10.06500	86.08468	10.28500	84.95523		065,805,115,603,500.00	900,725,793,900	1,411,641,010,800	
Total R213 SPOT								35,805,115,603,500.00	900,725,793,900	411,641,010,800	
Total For R213								35,805,115,603,500.00	900,725,793,900	411,641,010,800	
R214 On 28/02/2041 Spot Bond			11.09000	67.06854	11.29000	65.91449		004,429,259,088,000.00	180,742,043,200	602,239,132,800	
Total R214 SPOT								14,429,259,088,000.00	180,742,043,200	502,239,132,800	
Total For R214								14,429,259,088,000.00	180,742,043,200	502,239,132,800	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.01822		0.00	0	200,000,000	
Total RDFB14 SPOT								0.00	0	200,000,000	
Total For RDFB14								0.00	0	200,000,000	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.40190		0.00	0		
Total RDFB15 SPOT								0.00	0		
Total For RDFB15								0.00	0		
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.74373		0.00	0		
Total RDFB17 SPOT								0.00	0		
Total For RDFB17								0.00	0		
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.95826		0.00	0		
Total RDFB18 SPOT								0.00	0		
Total For RDFB18								0.00	0		
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.75445		0.00	0		
Total RDFB20 SPOT								0.00	0		
Total For RDFB20								0.00	0		
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.12824		0.00	0		
Total RDFB21 SPOT								0.00	0		
Total For RDFB21								0.00	0		
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.70818		0.00	0		
Total RDFB24 SPOT								0.00	0		
Total For RDFB24								0.00	0		
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.69052		0.00	0		
Total RDFB26 SPOT								0.00	0		
Total For RDFB26								0.00	0		
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.69628		0.00	0		
Total RDFB27 SPOT								0.00	0		
Total For RDFB27								0.00	0		
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.72318		0.00	0		
Total RDFG01 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.50841				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.75958				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.78376				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.01731				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.02640				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.08744				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.59393				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	101.52570				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.96469				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.21554				0.00	800,000,000	400,000,000
Total RED302 SPOT										0.00	800,000,000	400,000,000
Total For RED302										0.00	800,000,000	400,000,000
RED40 On 29/01/2024 Spot Bond					0.00000	102.65065				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.53327				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.31631				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.05354				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.14509				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	102.05273				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.28828				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	102.15033				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.77917				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.17104				0.00	0	500,000,00
Total RES59 SPOT										0.00	0	500,000,00
Total For RES59										0.00	0	500,000,00
RES60 On 06/12/2025 Spot Bond					0.00000	101.05756				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.87241				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.74583				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.74332				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.77759				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.76923				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.81517				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.80682				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.90691				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.89858				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.30669				0.00	0	100,100,000,00
Total RN2027 SPOT										0.00	0	100,100,000,00
Total For RN2027										0.00	0	100,100,000,00
RW23 On 10/12/2023 Spot Bond			9.40000	101.22041	9.40000	101.14381				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.10000	97.59192	11.10000	97.50507				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.58500	95.92370	11.58500	95.83470				0.00	0	
Total RW31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RWL26									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.12388			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL28									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.55500	97.17749	10.55500	97.09514			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 SBN02									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.91262			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.25147			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.96500	104.93841	8.96500	104.86218			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.11468			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.74500	105.67374	8.74500	105.60003		7,870,500,000,000.00	900,000,000	450,000,00	
Total SBS27 SPOT								7,870,500,000,000.00	900,000,000	450,000,00	
Total For SBS3									0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.94500	99.20764	8.94500	99.13572		0.00	0	0	
Total SBS3 SPOT								0.00	0	0	
Total For SBS31									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.21500	103.12808	9.21500	103.05153		0.00	0	0	
Total SBS31 SPOT								0.00	0	0	
Total For SBS34									0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.73500	105.55085	8.73500	105.47608		0.00	0	0	
Total SBS34 SPOT								0.00	0	0	
Total For SBS38									0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.73000	100.50768	8.73000	100.43769		0.00	0	15,200,000,00	

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 SBS38 SPOT										0.00	0	15,200,000.00
Total For SBS38										0.00	0	15,200,000.00
SBS39 On 29/01/2030 Spot Bond			10.05500	98.13838	10.05500	98.05993				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.82000	106.52033	8.82000	106.44416				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.32500	107.80441	9.32500	107.72301				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.66500	104.81872	7.66500	104.75305				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.59598				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.74000	8.74000	8.74000	105.58806				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	101.84478				0.00	1,000,000,000	500,000.00
Total SBS52 SPOT										0.00	1,000,000,000	500,000.00
Total For SBS52										0.00	1,000,000,000	500,000.00
SBS53 On 03/05/2027 Spot Bond					0.00000	103.71977				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.81242				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.99761				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS62 On 31/01/2024 Spot Bond					0.00000	102.07184				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.25439				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.56289				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.78486				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.74765				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.40206				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.20365				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.71447				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.81821				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	101.10398				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	99.92898				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.03959				0.00	0	
Total SBS75 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBS75									0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.10069			0.00	0	
Total SBS76 SPOT									0.00	0	
Total For SBS76									0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.21421			0.00	0	
Total SBS77 SPOT									0.00	0	
Total For SBS77									0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.15264			0.00	0	
Total SBS78 SPOT									0.00	0	
Total For SBS78									0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.18380			0.00	0	2,100,000,00
Total SBS79 SPOT									0.00	0	2,100,000,00
Total For SBS79									0.00	0	2,100,000,00
SBSI11 On 07/12/2023 Spot Bond			4.62000	325.55881	4.62000	325.31784			0.00	0	
Total SBSI11 SPOT									0.00	0	
Total For SBSI11									0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.32000	5.32000	5.32000	231.21170			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.08319			0.00	0	
Total SBSS01 SPOT									0.00	0	
Total For SBSS01									0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.49760			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.38886			0.00	0	
Total SBT103 SPOT									0.00	0	
Total For SBT103									0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	104.83104			0.00	0	
Total SBT104 SPOT									0.00	0	
Total For SBT104									0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00	2,500,000,000	2,500,000,00	
Total SBT105 SPOT								50,000,000,000,000.00	2,500,000,000	2,500,000,00	
Total For SBT105								50,000,000,000,000.00	2,500,000,000	2,500,000,00	
SBT10 On 31/12/2026 Spot Bond					0.00000	101.07633			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	102.44363				0.00	2,500,000,000	3,500,000,000
Total SBT107 SPOT										0.00	2,500,000,000	3,500,000,000
Total For SBT107										0.00	2,500,000,000	3,500,000,000
SBT108 On 13/07/2027 Spot Bond					0.00000	101.96955				0.00	0	1,000,000,000
Total SBT108 SPOT										0.00	0	1,000,000,000
Total For SBT108										0.00	0	1,000,000,000
SBT109 On 31/12/2027 Spot Bond					0.00000	100.76298				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.87768				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.99973				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.35500	102.27309	9.35500	102.19605				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.04538				0.00	400,000,000	200,000,000
Total SBT204 SPOT										0.00	400,000,000	200,000,000
Total For SBT204										0.00	400,000,000	200,000,000
SBT205 On 31/01/2025 Spot Bond					0.00000	102.99152				0.00	0	1,600,000,000
Total SBT206 SPOT										0.00	0	1,600,000,000
Total For SBT206										0.00	0	1,600,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	105.29863				0.00	0	200,000,000
Total SBT207 SPOT										0.00	0	200,000,000
Total For SBT207										0.00	0	200,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.66078				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.52336				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI5 On 16/08/2026 Spot Bond					0.00000	102.05380				0.00	0	1,000,000,00
Total SLI5 SPOT										0.00	0	1,000,000,00
Total For SLI5										0.00	0	1,000,000,00
SLI6 On 16/08/2028 Spot Bond					0.00000	101.79454				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.25500	100.08096	9.25500	100.00717				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.78365				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.50120				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.48321				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.53703				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.57314				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.55513				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.51916				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.57296				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.60908				0.00	0	
Total SLRC6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SLRC6									0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.60006			0.00	0	
Total SLRC7 SPOT									0.00	0	
Total For SLRC7									0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.59105			0.00	0	
Total SLRC8 SPOT									0.00	0	
Total For SLRC8									0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.64482			0.00	0	
Total SLRC9 SPOT									0.00	0	
Total For SLRC9									0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.19500	103.81885	9.19500	103.74198			0.00	0	
Total SNT03 SPOT									0.00	0	
Total For SNT03									0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.28102			0.00	0	
Total SNT05 SPOT									0.00	0	
Total For SNT05									0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.92011			0.00	0	900,000,00
Total SNT06 SPOT									0.00	0	900,000,00
Total For SNT06									0.00	0	900,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	100.03589			0.00	0	
Total SOL01 SPOT									0.00	0	
Total For SOL01									0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.35704			0.00	500,000,000	1,500,000,00
Total SOL02 SPOT									0.00	500,000,000	1,500,000,00
Total For SOL02									0.00	500,000,000	1,500,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.83980			0.00	0	
Total SPDA13 SPOT									0.00	0	
Total For SPDA13									0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.24246			0.00	0	
Total SPDA14 SPOT									0.00	0	
Total For SPDA14									0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.26205			0.00	0	
Total SPDA15 SPOT									0.00	0	
Total For SPDA15									0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.24409			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.26682				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.12092				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.43216				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.17496				0.00	0	700,000,00
Total SPG007 SPOT										0.00	0	700,000,00
Total For SPG007										0.00	0	700,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	100.58852				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.83188				0.00	0	1,500,000,00
Total SPG010 SPOT										0.00	0	1,500,000,00
Total For SPG010										0.00	0	1,500,000,00
SPG01 On 12/07/2025 Spot Bond					0.00000	100.18529				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.18053				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.97890				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.62783				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.80000	4.80000	4.80000	162.63346				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 21/12/2026 Spot Bond			8.28000	108.22344	8.28000	108.15109				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.77500	87.50698	9.77500	87.43780				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	100.04460				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.17397				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			8.90000	103.32940	8.90000	103.25528				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.17000	118.64797	5.17000	120.46668				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	100.66504				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.73455				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.70760				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.75000	4.75000	4.75000	324.96028				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.20500	4.20500	4.20500	164.51721				0.00	0	
Total SSN062 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.37000	5.37000	5.37000	117.66447				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.91000	4.91000	4.91000	115.03397				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.96000	4.96000	4.96000	210.62991				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.32412				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.30829				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.90881				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.89519				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	111.92434				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.61513				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.80440				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.17650				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.34469				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.01651				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.68795				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.29500	5.29500	5.29500	231.71551				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.89564				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.25510				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	101.11551				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.54000	91.43855	10.54000	91.36201				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.85014				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.94000	210.98998	4.94000	210.82841				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.47500	228.30168	5.47500	228.11702				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 10/02/2023 Spot Bond					0.00000	101.52213				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	95.42031				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2023 Spot Bond					0.00000	100.92248				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.11085				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	98.31667				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	98.02409				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.58122				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	101.18690				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.96749				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	101.71292				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	107.72024				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.76930	110.94662	4.76930	110.86317				0.00	0	
Total SSN175 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN175										0.00	0	
SSN175 On 31/12/2050 Spot Bond			4.76500	45.62864	4.76500	111.08594				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN176 On 28/09/2027 Spot Bond					0.00000	100.65484				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN178 On 16/02/2023 Spot Bond					0.00000	101.27416				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SSN179 On 09/06/2024 Spot Bond					0.00000	100.92747				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN180 On 14/03/2023 Spot Bond					0.00000	100.83024				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN181 On 20/03/2023 Spot Bond					0.00000	100.70251				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SSN182 On 18/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	200,000,000,00
Total SSN183 SPOT										0.00	0	200,000,000,00
Total For SSN183										0.00	0	200,000,000,00
SST201 On 08/12/2026 Spot Bond					0.00000	101.60027				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST201 On 31/08/2027 Spot Bond					0.00000	101.28613				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.17264				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.79500	103.30165	8.79500	103.22839				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A1C On 21/08/2024 Spot Bond					0.00000	101.33000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.31927				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.25434				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.34959				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.28469				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.00041				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.28469				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			6.92500	103.80685	6.92500	103.74925				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.43500	104.01383	7.43500	103.95194				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.18677				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.23622				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.29293				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A22 On 21/08/2027 Spot Bond					0.00000	101.25771				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.00500	104.75620	9.00500	103.00787				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.62317				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.76864				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.51964				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.25023				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.50232				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.93464				0.00	4,500,000,000	14,620,000,000
Total TFS159 SPOT										0.00	4,500,000,000	14,620,000,000
Total For TFS159										0.00	4,500,000,000	14,620,000,000
TFS162 On 27/05/2024 Spot Bond					0.00000	101.49044				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.14445				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.99369				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.01583				0.00	0	
Total TFS166 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.37706				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16E On 27/09/2026 Spot Bond					0.00000	100.11839				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16E On 30/11/2024 Spot Bond					0.00000	101.02889				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.90197				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.22779				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.32752				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	101.28492				0.00	0	200,000,00
Total TH16A2 SPOT										0.00	0	200,000,00
Total For TH16A2										0.00	0	200,000,00
TH16A3 On 21/08/2024 Spot Bond			8.20500	103.97870	8.20500	103.91056				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	101.29308				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	101.28818				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.47500	102.84642	5.47500	102.80114				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.32410				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.52859				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.38612				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.37470				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.45302				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.43181				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.72527				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.86370				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.78228				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.35808				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.33362				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B: On 21/02/2026 Spot Bond					0.00000	101.32547				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.41677				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.37927				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.37438				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.71644				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.65622				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.61877				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.19513				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.32556				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.10113				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.43973				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.36581				0.00	0	
Total TH18C2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.60270				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.50983				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.19350				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	101.17562				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.10000	104.39876	9.10000	104.32180				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.88246				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.04702				0.00	0	200,000,00
Total TL27 SPOT										0.00	0	200,000,00
Total For TL27										0.00	0	200,000,00
TL28 On 24/04/2025 Spot Bond			8.77500	103.30628	8.77500	103.23319				0.00	0	4,550,000,00
Total TL28 SPOT										0.00	0	4,550,000,00
Total For TL28										0.00	0	4,550,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	101.14430				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.51146				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.64544				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.99476				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.55000	103.21998	9.55000	103.14021			3,820,000,000,000.00	400,000,000	1,010,000,000
Total TN23 SPOT									3,820,000,000,000.00	400,000,000	1,010,000,000
Total For TN23									3,820,000,000,000.00	400,000,000	1,010,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	60.07559	100.00000	59.67320			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.20500	104.70205	9.20500	104.62527			1,206,090,648,000.00	131,025,600	1,729,521,500
Total TN25 SPOT									1,206,090,648,000.00	131,025,600	1,729,521,500
Total For TN25									1,206,090,648,000.00	131,025,600	1,729,521,500
TN25/R On 19/08/2025 Spot Bond			100.00000	24.65619	100.00000	24.49373			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.61500	95.36474	10.61500	95.28303			1,191,251,391,000.00	112,223,400	21,106,384,300
Total TN27 SPOT									1,191,251,391,000.00	112,223,400	21,106,384,300
Total For TN27									1,191,251,391,000.00	112,223,400	21,106,384,300
TN27/R On 14/11/2027 Spot Bond			100.00000	12.25900	100.00000	12.17689			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.80500	102.32880	10.80500	102.24105			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.43500	98.31517	11.43500	98.22510			737,450,011,000.00	64,490,600	25,032,402,000
Total TN30 SPOT									737,450,011,000.00	64,490,600	25,032,402,000
Total For TN30									737,450,011,000.00	64,490,600	25,032,402,000
TN30/R On 09/10/2030 Spot Bond			8.00000	117.21249	8.00000	117.13673			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.26700	99.73230	12.26700	99.63555			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.47000	90.91709	12.47000	90.82649			877,396,682,000.00	70,360,600	655,351,300
Total TN40 SPOT									877,396,682,000.00	70,360,600	655,351,300
Total For TN40									877,396,682,000.00	70,360,600	655,351,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	103.09623	10.75000	103.00729				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.76650				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.87745				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.73000	104.80321	5.73000	105.46997				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.91391				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.73842				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.68915				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.76000				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.32500	101.54614	7.32500	101.48595				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.17316				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			8.90000	102.92825	8.90000	102.85440				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.17316				0.00	0	
Total TRA4A7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.33500	102.71798	8.33500	102.64887				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.94184				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.56033				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.80677				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.78172				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.94431				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.94431				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	99.65684				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	99.53939				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	99.04802				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.32503				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.31640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.92744				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.48095				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	101.09517				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	101.17529				0.00	0	
Total TWC429 SPOT										0.00	0	
Total For TWC429										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	101.00137				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	100.21240				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.28357				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.16885				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.08425				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.20307				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.62500	106.00322	10.62500	105.91231				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.43833				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.49900				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.46531				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.58214				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.89126				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.99247				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.00500	10.00500	10.00500	101.67832				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.60910				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.65222				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.84262				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.87853				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.12096				0.00	0	
Total UU1C03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For UU1C03									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.14741			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.58105			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.42989			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.14040			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.32054			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.31592			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.27562			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.71969			0.00	0	250,000,00
Total WHL03 SPOT									0.00	0	250,000,00
Total For WHL03									0.00	0	250,000,00
Total for SPOT									1.54e+017	933,500,074,000	771,060,294,100
Total for SPOT :									1.54e+017	933,500,074,000	771,060,294,100
Total Futures									1.54e+017	933,500,292,308	771,061,964,370
Total Options									0.00	0	145,670
Grand Total:									1.54e+017	933,500,292,308	771,062,110,040