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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/05/2023

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	03/08/2023	Bond Future			13.18327	71.71436	13.26088	71.38531			0.00	0	35
ES33	On	02/11/2023	Bond Future			13.33838	69.55825	13.42492	69.19874			0.00	0	
ES33	On	01/02/2024	Bond Future			13.49548	71.19442	13.59385	70.79419			0.00	0	
ES33	On	02/05/2024	Bond Future			13.64953	69.10018	13.76833	68.62673			0.00	0	
ES33	On	01/08/2024	Bond Future			13.83604	70.65819	13.97508	70.11687			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/08/2023	Bond Future			13.49360	68.61155	13.59104	68.14383			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			13.63700	65.92008	13.74331	65.41927			0.00	0	
ES42	On	01/02/2024	Bond Future			13.77464	67.47098	13.89195	66.92779			0.00	0	
ES42	On	02/05/2024	Bond Future			13.91493	64.82627	14.05079	64.20874			0.00	0	
ES42	On	01/08/2024	Bond Future			14.07928	66.28534	14.23316	65.59994			0.00	0	
Total ES42 Future												0.00	0	4,00
Total For ES42												0.00	0	4,00
I2025	On	03/08/2023	Bond Future			170.02637	170.02637	170.15323	170.15323			34,005,274.00	200	6,30

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
I2025	On	02/11/2023	Bond Future			173.92306	173.92306	173.99648	173.99648			0.00	0	
I2025	On	01/02/2024	Bond Future			176.20920	176.20920	176.20939	176.20939			0.00	0	
I2025	On	02/05/2024	Bond Future			180.43627	180.43627	180.27580	180.27580			0.00	0	
I2025	On	01/08/2024	Bond Future			182.66444	182.66444	182.35929	182.35929			0.00	0	
Total I2025 Future												34,005,274.00	200	6,30
Total For I2025												34,005,274.00	200	6,30
I2029	On	03/08/2023	Bond Future			123.49205	123.49205	123.71890	123.71890			14,819,046.00	120	2,27
I2029	On	02/11/2023	Bond Future			124.98789	124.98789	125.17887	125.17887			0.00	0	
I2029	On	01/02/2024	Bond Future			127.92708	127.92708	128.06459	128.06459			0.00	0	
I2029	On	02/05/2024	Bond Future			129.61880	129.61880	129.64859	129.64859			0.00	0	
I2029	On	01/08/2024	Bond Future			132.55054	132.55054	132.47434	132.47434			0.00	0	
Total I2029 Future												14,819,046.00	120	2,27
Total For I2029												14,819,046.00	120	2,27
I2033	On	03/08/2023	Bond Future			116.31643	116.31643	116.37678	116.37678			0.00	0	7,27
I2033	On	02/11/2023	Bond Future			117.55440	117.55440	117.57794	117.57794			0.00	0	
I2033	On	01/02/2024	Bond Future			120.31874	120.31874	120.28841	120.28841			0.00	0	
I2033	On	02/05/2024	Bond Future			121.73233	121.73233	121.59777	121.59777			0.00	0	
I2033	On	01/08/2024	Bond Future			124.48581	124.48581	124.24814	124.24814			0.00	0	
Total I2033 Future												0.00	0	7,27
Total For I2033												0.00	0	7,27
I2038	On	03/08/2023	Bond Future			125.63787	125.63787	126.19219	126.19219			0.00	0	3,07
I2038	On	02/11/2023	Bond Future			128.51741	128.51741	129.04272	129.04272			0.00	0	1,67
I2038	On	01/02/2024	Bond Future			129.51036	129.51036	129.99450	129.99450			0.00	0	
I2038	On	02/05/2024	Bond Future			132.61736	132.61736	132.99420	132.99420			0.00	0	
I2038	On	01/08/2024	Bond Future			133.53095	133.53095	133.81503	133.81503			0.00	0	
Total I2038 Future												0.00	0	4,67
Total For I2038												0.00	0	4,67
I2046	On	03/08/2023	Bond Future			109.87812	109.87812	110.61305	110.61305			0.00	0	12,87
I2046	On	02/11/2023	Bond Future			110.29981	110.29981	111.01461	111.01461			34,744,440.15	315	4,67
I2046	On	01/02/2024	Bond Future			112.89369	112.89369	113.57388	113.57388			0.00	0	
I2046	On	02/05/2024	Bond Future			113.43803	113.43803	114.03975	114.03975			0.00	0	
I2046	On	01/08/2024	Bond Future			116.00217	116.00217	116.52347	116.52347			0.00	0	
Total I2046 Future												34,744,440.15	315	17,50
Total For I2046												34,744,440.15	315	17,50
I2050	On	03/08/2023	Bond Future			111.23703	111.23703	111.00422	111.00422			0.00	0	10,77
I2050	On	02/11/2023	Bond Future			113.78641	113.78641	113.51155	113.51155			0.00	0	3,37
I2050	On	01/02/2024	Bond Future			114.20480	114.20480	113.87590	113.87590			0.00	0	
I2050	On	02/05/2024	Bond Future			116.94450	116.94450	116.50361	116.50361			0.00	0	

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	01/08/2024	Bond Future			117.26509	117.26509	116.72802	116.72802			0.00	0	
Total I2050 Future												0.00	0	14,10
Total For I2050												0.00	0	14,10
R186	On	03/08/2023	Bond Future			9.74043	103.49077	9.75965	103.43593		5.51	0.00	0	73,4
R186	On	02/11/2023	Bond Future			9.78888	105.83782	9.82277	105.74748		5.08	0.00	0	13,8
R186	On	01/02/2024	Bond Future			9.82039	102.98985	9.87709	102.84943		4.82	0.00	0	
R186	On	02/05/2024	Bond Future			9.83607	105.43836	9.94065	105.19950		4.34	0.00	0	
R186	On	01/08/2024	Bond Future			9.92550	102.48512	10.08371	102.15543		4.03	0.00	0	
Total R186 Future												0.00	0	87,30
R186	On	03/08/2023	Bond Future	9.75	Call			951.40000	0.95140	1,002,670	5.51	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			978.93000	0.97893	975,360	5.51	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			921.66000	0.92166	971,890	5.50	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,006.28000	1.00628	1,001,670	5.50	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			936.38000	0.93638	987,220	5.50	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			992.45000	0.99245	988,450	5.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,014.92000	2.01492	1,995,080	4.96	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			792.19000	0.79219	815,980	5.43	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Call			638.13000	0.63813	693,730	4.93	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			2,450.67000	2.45067	2,415,930	4.93	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			843.90000	0.84390	913,240	4.96	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,032.25000	2.03225	2,011,250	4.96	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			853.60000	0.85360	924,100	4.96	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			863.64000	0.86364	934,760	4.97	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,997.94000	1.99794	1,978,720	4.97	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			2,367.88000	2.36788	2,482,010	5.43	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,147.04000	1.14704	1,239,860	4.70	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			2,085.53000	2.08553	2,037,930	4.70	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,158.37000	1.15837	1,251,930	4.71	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			2,071.83000	2.07183	2,024,970	4.71	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,170.11000	1.17011	1,263,720	4.71	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			2,058.55000	2.05855	2,011,740	4.71	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			4,862.80000	4.86280	4,639,720	3.93	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			4,841.88000	4.84188	4,618,990	3.93	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			293.44000	0.29344	309,610	3.93	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			4,820.99000	4.82099	4,598,300	3.93	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			1,518.83000	1.51883	1,646,110	4.33	0.00	0	2,0
R186	On	02/05/2024	Bond Future	9.73	Put			2,000.69000	2.00069	1,889,110	4.33	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			287.01000	0.28701	302,790	3.93	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			2,445.88000	2.44588	2,606,280	4.69	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	02/05/2024	Bond Future	10.40	Put		1,405.14000	1.40514	1,326,680	4.69	0.00	0	2,00
R186	On	02/05/2024	Bond Future	8.00	Call		290.21000	0.29021	306,180	3.93	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		591.03000	0.59103	641,720	3.61	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		3,543.50000	3.54350	3,264,500	3.61	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		596.09000	0.59609	647,220	3.61	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		3,526.98000	3.52698	3,248,420	3.61	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		586.00000	0.58600	636,260	3.61	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		3,560.05000	3.56005	3,280,620	3.61	0.00	0	
Total R186 Option											0.00	0	7,45
Total For R186											0.00	0	94,75
R197	On	03/08/2023	Bond Future			334.67315	334.67315	334.57109	334.57109		0.00	0	4
R197	On	02/11/2023	Bond Future			342.34240	342.34240	342.12727	342.12727		0.00	0	
Total R197 Future											0.00	0	4
Total For R197											0.00	0	4
R202	On	03/08/2023	Bond Future			247.69102	247.69102	247.39435	247.39435		0.00	0	5,33
R202	On	02/11/2023	Bond Future			253.36688	253.36688	252.98162	252.98162		0.00	0	
R202	On	01/02/2024	Bond Future			254.34013	254.34013	253.83517	253.83517		0.00	0	
R202	On	02/05/2024	Bond Future			260.44154	260.44154	259.69295	259.69295		0.00	0	
R202	On	01/08/2024	Bond Future			261.19318	261.19318	260.23611	260.23611		0.00	0	
Total R202 Future											0.00	0	5,33
Total For R202											0.00	0	5,33
R2030	On	03/08/2023	Bond Future			11.18416	85.76648	11.17442	85.80642	9.49	0.00	0	95,68
R2030	On	02/11/2023	Bond Future			11.28276	87.71217	11.27965	87.72455	9.31	0.00	0	1
R2030	On	01/02/2024	Bond Future			11.37867	85.74879	11.38592	85.72082	9.19	0.00	0	
R2030	On	02/05/2024	Bond Future			11.47650	87.78753	11.50547	87.67929	8.08	0.00	0	
R2030	On	01/08/2024	Bond Future			11.61934	85.74515	11.67023	85.56193	8.05	0.00	0	
Total R2030 Future											0.00	0	95,80
R2030	On	03/08/2023	Bond Future	10.40	Call		277.12000	0.27712	258,710	8.49	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	10.40	Put		3,528.99000	3.52899	3,550,520	8.49	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		1,092.18000	1.09218	1,131,350	9.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		6,779.54000	6.77954	6,757,950	11.99	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		94.61000	0.09461	112,960	11.99	0.00	0	35
R2030	On	03/08/2023	Bond Future	11.35	Call		1,792.95000	1.79295	1,792,230	9.64	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		1,076.64000	1.07664	1,115,860	9.64	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		1,818.17000	1.81817	1,817,490	9.66	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		505.27000	0.50527	489,320	8.71	0.00	0	35
R2030	On	03/08/2023	Bond Future	10.65	Put		2,690.62000	2.69062	2,714,610	8.71	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		1,767.90000	1.76790	1,767,130	9.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	11.36	Put			1,061.29000	1.06129	1,100,550	9.66	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			5,720.25000	5.72025	5,704,490	11.55	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			155.20000	0.15520	179,380	11.55	0.00	0	1,0
R2030	On	02/11/2023	Bond Future	10.81	Call			1,273.31000	1.27331	1,299,940	9.05	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Call			753.75000	0.75375	778,450	8.98	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.43	Put			1,865.32000	1.86532	1,903,180	9.45	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.57	Call			2,791.90000	2.79190	2,816,210	9.57	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put			1,645.45000	1.64545	1,682,140	9.57	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.80	Call			1,258.05000	1.25805	1,284,630	9.04	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			3,195.15000	3.19515	3,234,110	9.04	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Call			399.18000	0.39918	419,050	9.20	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.81	Put			3,169.47000	3.16947	3,208,480	9.05	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			1,288.47000	1.28847	1,315,140	9.05	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			3,143.71000	3.14371	3,182,760	9.05	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			499.76000	0.49976	521,630	9.08	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.07	Put			5,491.76000	5.49176	5,526,010	9.08	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Put			6,164.86000	6.16486	6,197,110	9.20	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Put			4,390.45000	4.39045	4,427,530	8.98	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Call			0.00000	0.00000	1,038,620	9.00	519,310.00	500	50
R2030	On	02/11/2023	Bond Future	10.62	Put			0.00000	0.00000	3,729,220	9.00	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			263.87000	0.26387	280,270	9.41	0.00	0	80
R2030	On	02/11/2023	Bond Future	9.57	Put			7,425.46000	7.42546	7,454,240	9.41	0.00	0	
R2030	On	02/11/2023	Bond Future	12.27	Call			0.00000	0.00000	4,712,820	10.24	0.00	0	
R2030	On	02/11/2023	Bond Future	12.27	Put			0.00000	0.00000	893,320	10.24	446,660.00	500	50
R2030	On	02/11/2023	Bond Future	11.12	Call			0.00000	0.00000	1,834,280	9.22	917,140.00	500	50
R2030	On	02/11/2023	Bond Future	11.12	Put			0.00000	0.00000	2,485,380	9.22	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Call			2,461.41000	2.46141	2,486,890	9.45	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put			1,614.91000	1.61491	1,620,420	9.94	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.35	Call			2,546.91000	2.54691	2,575,770	9.27	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put			2,685.62000	2.68562	2,686,510	9.27	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call			2,567.64000	2.56764	2,596,560	9.28	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put			2,667.71000	2.66771	2,668,660	9.28	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call			2,588.45000	2.58845	2,617,420	9.29	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put			2,649.89000	2.64989	2,650,890	9.29	0.00	0	
R2030	On	01/02/2024	Bond Future	10.39	Call			1,027.99000	1.02799	1,050,100	8.78	0.00	0	50
R2030	On	01/02/2024	Bond Future	10.39	Put			4,980.71000	4.98071	4,974,850	8.78	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Call			1,879.40000	1.87940	1,905,770	9.01	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Put			3,384.63000	3.38463	3,383,030	9.01	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.31	Call			2,464.80000	2.46480	2,493,420	9.24	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put			2,758.32000	2.75832	2,758,970	9.24	0.00	0	1,30

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	01/02/2024	Bond Future	9.93	Call			643.67000	0.64367	662,500	8.87	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	9.93	Put			6,499.08000	6.49908	6,489,940	8.87	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call			739.94000	0.73994	759,960	8.82	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put			6,010.98000	6.01098	6,003,030	8.82	0.00	0	
R2030	On	01/02/2024	Bond Future	10.16	Call			807.94000	0.80794	828,550	8.78	0.00	0	20
R2030	On	01/02/2024	Bond Future	12.10	Call			4,314.98000	4.31498	4,348,460	9.94	0.00	0	
R2030	On	01/02/2024	Bond Future	10.16	Put			5,705.77000	5.70577	5,698,410	8.78	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call			443.41000	0.44341	459,610	9.03	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put			7,823.15000	7.82315	7,811,380	9.03	0.00	0	
R2030	On	01/02/2024	Bond Future	9.89	Call			618.19000	0.61819	636,750	8.89	0.00	0	50
R2030	On	01/02/2024	Bond Future	9.89	Put			6,641.42000	6.64142	6,632,010	8.89	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Call			3,440.20000	3.44020	3,470,950	9.61	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Put			2,049.95000	2.04995	2,052,730	9.61	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.86	Call			3,707.54000	3.70754	3,739,190	9.71	0.00	0	
R2030	On	01/02/2024	Bond Future	11.86	Put			1,902.85000	1.90285	1,906,530	9.71	0.00	0	50
R2030	On	02/05/2024	Bond Future	11.12	Call			0.00000	0.00000	2,052,100	7.82	1,026,050.00	500	50
R2030	On	02/05/2024	Bond Future	11.12	Put			0.00000	0.00000	3,398,200	7.82	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Call			3,646.13000	3.64613	3,764,200	8.42	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Put			2,042.93000	2.04293	2,052,760	8.42	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.83	Call			553.35000	0.55335	612,820	7.67	0.00	0	
R2030	On	02/05/2024	Bond Future	10.16	Call			776.33000	0.77633	847,560	7.61	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Put			5,988.89000	5.98889	5,951,880	7.61	0.00	0	
R2030	On	02/05/2024	Bond Future	10.62	Call			0.00000	0.00000	1,305,600	7.61	652,800.00	500	50
R2030	On	02/05/2024	Bond Future	10.62	Put			0.00000	0.00000	4,584,400	7.61	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Call			460.76000	0.46076	514,140	7.69	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.82	Put			4,092.50000	4.09250	4,076,280	7.68	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Put			7,710.70000	7.71070	7,655,840	7.69	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call			541.72000	0.54172	600,430	7.67	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put			7,174.54000	7.17454	7,125,010	7.67	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call			547.61000	0.54761	606,710	7.67	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put			7,139.47000	7.13947	7,090,330	7.67	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put			7,104.27000	7.10427	7,055,500	7.67	0.00	0	
R2030	On	02/05/2024	Bond Future	12.38	Call			4,740.01000	4.74001	4,863,850	8.80	0.00	0	
R2030	On	02/05/2024	Bond Future	12.38	Put			1,551.57000	1.55157	1,567,170	8.80	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	13.15	Call			0.00000	0.00000	6,962,750	9.46	0.00	0	
R2030	On	02/05/2024	Bond Future	13.15	Put			0.00000	0.00000	981,210	9.46	490,605.00	500	50
R2030	On	02/05/2024	Bond Future	10.82	Call			1,484.90000	1.48490	1,576,920	7.68	0.00	0	1,00
R2030	On	01/08/2024	Bond Future	10.38	Call			1,079.28000	1.07928	1,141,160	7.53	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put			5,879.59000	5.87959	5,758,250	7.53	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call			1,088.19000	1.08819	1,150,430	7.53	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	01/08/2024	Bond Future	10.39	Put			5,850.02000	5.85002	5,729,040	7.53	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call			1,070.42000	1.07042	1,131,960	7.53	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put			5,909.22000	5.90922	5,787,540	7.53	0.00	0	
Total R2030 Option												4,052,565.00	3,000	20,80
Total For R2030												4,052,565.00	3,000	116,60
R2032	On	03/08/2023	Bond Future			11.80999	83.94102	11.80475	83.96531		10.91	43,565,389.38	519	113,20
R2032	On	02/11/2023	Bond Future			11.92313	81.68079	11.92367	81.67834		11.84	24,504,237.00	300	65,20
R2032	On	01/02/2024	Bond Future			12.03178	83.58337	12.04093	83.54281		11.28	0.00	0	
R2032	On	02/05/2024	Bond Future			12.13923	81.40564	12.16630	81.28844		9.94	0.00	0	
R2032	On	01/08/2024	Bond Future			12.28103	83.22426	12.32551	83.03663		9.55	0.00	0	
Total R2032 Future												68,069,626.38	819	178,42
R2032	On	03/08/2023	Bond Future	9.60	Call			1.74000	0.00174	0,830	9.15	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	9.60	Put			11,136.37000	11.13637	11,159,750	9.15	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			29.65000	0.02965	21,160	9.17	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.90	Call			1,854.60000	1.85460	1,843,480	11.20	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			1,414.44000	1.41444	1,427,610	11.20	0.00	0	
R2032	On	03/08/2023	Bond Future	12.00	Call			2,134.02000	2.13402	2,124,890	11.40	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.75	Call			1,469.90000	1.46990	1,455,500	10.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			1,724.35000	1.72435	1,734,240	10.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			1,494.15000	1.49415	1,480,060	10.93	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Put			2,510.83000	2.51083	2,512,100	10.33	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.77	Call			1,518.61000	1.51861	1,504,680	10.95	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			1,679.99000	1.67999	1,690,350	10.95	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			7,423.38000	7.42338	7,439,180	9.17	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call			843.26000	0.84326	820,240	10.33	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			1,702.05000	1.70205	1,712,250	10.93	0.00	0	
R2032	On	03/08/2023	Bond Future	12.00	Put			1,235.15000	1.23515	1,250,310	11.40	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Call			1,030.14000	1.03014	1,009,570	10.52	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			2,223.09000	2.22309	2,226,810	10.52	0.00	0	7,50
R2032	On	02/11/2023	Bond Future	11.24	Put			4,358.92000	4.35892	4,371,740	11.21	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call			2,461.56000	2.46156	2,480,870	11.74	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put			2,568.96000	2.56896	2,585,820	11.74	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call			505.78000	0.50578	516,970	11.22	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put			6,860.80000	6.86080	6,869,540	11.22	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Call			970.64000	0.97064	984,960	11.13	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.23	Call			1,165.04000	1.16504	1,180,250	11.20	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			4,391.73000	4.39173	4,404,490	11.20	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			1,179.94000	1.17994	1,195,210	11.21	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Put			4,868.95000	4.86895	4,880,820	11.13	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
R2032	On	02/11/2023	Bond Future	11.22	Call			1,150.45000	1.15045	1,165,610	11.20	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			4,424.88000	4.42488	4,437,590	11.20	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Call			3,399.61000	3.39961	3,416,380	12.13	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put			1,893.75000	1.89375	1,908,070	12.13	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.83	Call			2,637.39000	2.63739	2,661,440	11.12	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call			969.26000	0.96926	983,280	10.66	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.50	Put			2,311.79000	2.31179	2,303,320	11.80	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.62	Call			4,650.35000	4.65035	4,682,660	11.93	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put			2,137.38000	2.13738	2,129,130	11.93	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.75	Call			2,464.18000	2.46418	2,487,480	11.05	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Put			3,766.83000	3.76683	3,749,570	11.05	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.59	Call			799.49000	0.79949	812,350	10.70	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.83	Put			3,579.11000	3.57911	3,562,600	11.12	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call			2,659.69000	2.65969	2,683,840	11.13	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put			3,556.44000	3.55644	3,540,030	11.13	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call			950.23000	0.95023	964,060	10.66	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Put			6,897.00000	6.89700	6,870,270	10.66	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Put			7,577.93000	7.57793	7,550,230	10.70	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Put			6,818.87000	6.81887	6,792,330	10.66	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Call			1,320.71000	1.32071	1,337,340	10.65	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.09	Put			5,682.20000	5.68220	5,658,270	10.65	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call			422.78000	0.42278	431,470	10.85	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put			10,117.73000	10.11773	10,085,860	10.85	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Call			4,967.65000	4.96765	4,999,820	12.05	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Put			1,989.02000	1.98902	1,980,630	12.05	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.85	Call			2,681.81000	2.68181	2,706,050	11.14	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put			3,533.62000	3.53362	3,517,300	11.14	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Call			4,312.55000	4.31255	4,344,640	11.80	0.00	0	
R2032	On	02/05/2024	Bond Future	10.65	Put			7,652.32000	7.65232	7,599,110	9.38	0.00	0	
R2032	On	02/05/2024	Bond Future	10.86	Call			908.14000	0.90814	979,460	9.34	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.55	Put			8,061.01000	8.06101	8,004,250	9.39	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call			662.66000	0.66266	723,280	9.39	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put			1,888.61000	1.88861	1,902,650	10.58	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	13.18	Call			5,807.97000	5.80797	5,941,110	10.87	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Put			1,575.38000	1.57538	1,591,320	10.87	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.65	Call			729.94000	0.72994	793,930	9.38	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	10.36	Put			8,863.91000	8.86391	8,800,360	9.42	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call			648.22000	0.64822	708,470	9.39	0.00	0	
R2032	On	02/05/2024	Bond Future	10.86	Put			6,826.88000	6.82688	6,781,000	9.34	0.00	0	
R2032	On	02/05/2024	Bond Future	11.09	Call			1,139.53000	1.13953	1,219,400	9.31	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	02/05/2024	Bond Future	11.09	Put		5,976.08000	5.97608	5,938,750	9.31	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		655.41000	0.65541	715,850	9.39	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Call		4,981.91000	4.98191	5,113,150	10.58	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		8,102.34000	8.10234	8,045,390	9.39	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		8,019.79000	8.01979	7,963,210	9.39	0.00	0	
R2032	On	02/05/2024	Bond Future	10.59	Call		684.38000	0.68438	746,400	9.39	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.59	Put		7,896.28000	7.89628	7,841,100	9.39	0.00	0	
R2032	On	02/05/2024	Bond Future	10.36	Call		530.64000	0.53064	584,290	9.42	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	13.35	Call		6,325.27000	6.32527	6,459,070	11.04	0.00	0	
R2032	On	02/05/2024	Bond Future	13.35	Put		1,411.74000	1.41174	1,428,340	11.04	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	11.35	Call		1,469.87000	1.46987	1,559,730	9.33	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	11.35	Put		5,104.16000	5.10416	5,076,820	9.33	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Put		6,616.65000	6.61665	6,454,840	8.95	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call		1,379.78000	1.37978	1,405,850	8.94	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Put		6,581.83000	6.58183	6,420,270	8.94	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call		1,391.05000	1.39105	1,417,370	8.94	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Put		6,547.42000	6.54742	6,386,110	8.94	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call		1,368.89000	1.36889	1,394,710	8.95	0.00	0	
Total R2032 Option											0.00	0	50,30
Total For R2032											68,069,626.38	819	228,77
R2035	On	03/08/2023	Bond Future			12.38404	82.59533	12.45591	82.22896	12.86	7,681,365.69	93	61,10
R2035	On	02/11/2023	Bond Future			12.50731	79.95633	12.58742	79.55553	13.56	0.00	0	109,70
R2035	On	01/02/2024	Bond Future			12.63118	81.81865	12.72232	81.37145	12.95	0.00	0	
R2035	On	02/05/2024	Bond Future			12.74378	79.24652	12.85387	78.71606	12.35	0.00	0	
R2035	On	01/08/2024	Bond Future			12.88501	81.01726	13.01388	80.40930	11.58	0.00	0	
Total R2035 Future											7,681,365.69	93	170,90
R2035	On	03/08/2023	Bond Future	11.75	Call		511.92000	0.51192	550,830	11.86	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,244.86000	3.24486	2,936,360	12.13	0.00	0	
R2035	On	03/08/2023	Bond Future	12.50	Call		2,017.38000	2.01738	2,145,600	12.86	0.00	0	5,00
R2035	On	03/08/2023	Bond Future	12.50	Put		1,793.83000	1.79383	1,555,680	12.86	0.00	0	
R2035	On	03/08/2023	Bond Future	11.75	Put		4,218.84000	4.21884	3,891,380	11.86	0.00	0	4,80
R2035	On	03/08/2023	Bond Future	11.98	Call		844.57000	0.84457	900,730	12.11	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,316.79000	3.31679	3,006,580	12.11	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		861.56000	0.86156	918,560	12.12	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,280.70000	3.28070	2,971,330	12.12	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		878.75000	0.87875	936,620	12.13	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Put		5,492.89000	5.49289	5,183,270	12.65	0.00	0	
R2035	On	02/11/2023	Bond Future	12.24	Call		2,055.87000	2.05587	2,184,640	13.21	0.00	0	70
R2035	On	02/11/2023	Bond Future	12.24	Put		3,815.45000	3.81545	3,543,420	13.21	0.00	0	

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	02/11/2023	Bond Future	11.12	Call			421.32000	0.42132	489,860	12.42	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.41	Put			6,871.13000	6.87113	6,543,600	12.42	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			684.46000	0.68446	757,260	12.42	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			6,826.48000	6.82648	6,498,480	12.42	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			179.18000	0.17918	214,050	12.42	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.43	Put			6,782.15000	6.78215	6,453,510	12.42	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Call			1,100.58000	1.10058	1,191,760	12.65	0.00	0	70
R2035	On	02/11/2023	Bond Future	13.59	Call			6,081.98000	6.08198	6,352,690	15.18	0.00	0	
R2035	On	02/11/2023	Bond Future	13.59	Put			1,304.85000	1.30485	1,174,760	15.18	0.00	0	70
R2035	On	02/11/2023	Bond Future	11.43	Call			695.60000	0.69560	767,760	12.42	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Put			10,929.61000	10.92961	10,563,680	12.42	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Put			8,251.43000	8.25143	7,919,170	12.42	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			673.60000	0.67360	746,870	12.42	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Call			3,670.65000	3.67065	3,864,910	14.08	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			2,377.26000	2.37726	2,170,720	14.08	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.18	Call			2,238.12000	2.23812	2,375,280	12.36	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put			4,953.85000	4.95385	4,643,810	12.36	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call			2,259.06000	2.25906	2,396,440	12.36	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put			4,923.50000	4.92350	4,613,680	12.36	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call			389.63000	0.38963	445,600	12.08	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.20	Put			4,893.32000	4.89332	4,583,970	12.37	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call			5,701.15000	5.70115	5,951,940	13.83	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put			2,212.44000	2.21244	2,016,030	13.83	0.00	0	40
R2035	On	01/02/2024	Bond Future	11.12	Call			722.29000	0.72229	813,820	12.06	0.00	0	40
R2035	On	01/02/2024	Bond Future	10.62	Put			11,704.01000	11.70401	11,312,780	12.08	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put			9,146.37000	9.14637	8,790,700	12.06	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call			2,280.11000	2.28011	2,417,960	12.37	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call			780.49000	0.78049	1,019,750	11.64	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put			9,321.24000	9.32124	9,030,040	11.64	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call			788.86000	0.78886	1,029,620	11.63	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put			9,274.10000	9.27410	8,984,400	11.63	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call			772.19000	0.77219	1,009,950	11.64	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put			9,368.51000	9.36851	9,075,810	11.64	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Put			7,620.40000	7.62040	7,274,010	10.92	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Call			1,577.09000	1.57709	1,838,150	10.91	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Put			7,582.66000	7.58266	7,235,760	10.91	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Call			1,591.60000	1.59160	1,852,140	10.91	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Put			7,545.05000	7.54505	7,197,630	10.91	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Call			1,562.67000	1.56267	1,824,240	10.92	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2035 Option												0.00	0	14,52	
Total For R2035												7,681,365.69	93	185,46	
R2037	On	03/08/2023	Bond Future			12.64515	73.67779	12.73238	73.23544		14.53		0.00	0	131,66
R2037	On	02/11/2023	Bond Future			12.76342	75.34944	12.85896	74.87278		14.52		0.00	0	
R2037	On	01/02/2024	Bond Future			12.88150	72.84783	12.98804	72.32535		14.69		0.00	0	
R2037	On	02/05/2024	Bond Future			12.99975	74.57995	13.12466	73.97749		13.86		0.00	0	
R2037	On	01/08/2024	Bond Future			13.14880	71.99069	13.29213	71.31337		13.80		0.00	0	
Total R2037 Future												0.00	0	131,66	
R2037	On	03/08/2023	Bond Future	12.14	Put			3,768.27000	3.76827	3,389,870	13.56		0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Put			9,610.76000	9.61076	9,174,610	13.09		0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			655.51000	0.65551	717,350	13.53		0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			3,847.09000	3.84709	3,466,580	13.53		0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			669.79000	0.66979	732,580	13.54		0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			3,807.60000	3.80760	3,428,040	13.54		0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			684.17000	0.68417	748,120	13.56		0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call			1.54000	0.00154	1,970	13.09		0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put			13,984.45000	13.98445	13,542,530	13.09		0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call			26.26000	0.02626	32,460	13.09		0.00	0	1,80
R2037	On	02/11/2023	Bond Future	11.56	Put			7,460.70000	7.46070	7,077,430	13.29		0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			7,509.20000	7.50920	7,124,880	13.29		0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Call			2,044.04000	2.04404	2,268,780	14.18		0.00	0	70
R2037	On	02/11/2023	Bond Future	12.52	Put			3,756.32000	3.75632	3,504,400	14.18		0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call			6,118.05000	6.11805	6,499,400	16.34		0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put			1,256.69000	1.25669	1,161,380	16.34		0.00	0	70
R2037	On	02/11/2023	Bond Future	11.56	Call			563.00000	0.56300	656,390	13.29		0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			571.38000	0.57138	665,810	13.29		0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			7,412.37000	7.41237	7,030,140	13.29		0.00	0	
R2037	On	02/11/2023	Bond Future	12.02	Call			1,101.35000	1.10135	1,252,620	13.57		0.00	0	70
R2037	On	02/11/2023	Bond Future	12.02	Put			5,450.33000	5.45033	5,124,940	13.57		0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			554.73000	0.55473	647,070	13.29		0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put			5,365.91000	5.36591	4,998,520	13.93		0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call			2,007.85000	2.00785	2,162,240	13.92		0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put			5,430.67000	5.43067	5,062,580	13.92		0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call			2,027.59000	2.02759	2,182,220	13.93		0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put			5,398.21000	5.39821	5,030,360	13.93		0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call			2,047.44000	2.04744	2,202,530	13.93		0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call			788.22000	0.78822	1,158,670	13.09		0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put			9,523.59000	9.52359	9,291,580	13.09		0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call			771.55000	0.77155	1,137,790	13.09		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2037	On	02/05/2024	Bond Future	11.43	Put		9.62037000	9.62037	9,384,150	13.09		0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		779.85000	0.77985	1,148,200	13.09		0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		9,571.92000	9.57192	9,337,810	13.09		0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		7,589.90000	7.58990	7,357,720	13.03		0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		1,671.52000	1.67152	2,116,500	13.03		0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		7,552.13000	7.55213	7,319,790	13.03		0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		1,641.70000	1.64170	2,087,280	13.03		0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		7,627.80000	7.62780	7,396,060	13.03		0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		1,656.57000	1.65657	2,101,710	13.03		0.00	0	
Total R2037 Option												0.00	0	5,85
Total For R2037												0.00	0	137,51
R2040	On	03/08/2023	Bond Future			12.75333	74.59707	12.84554	74.10115	15.29		0.00	0	133,38
R2040	On	02/11/2023	Bond Future			12.86961	76.28961	12.97005	75.75788	15.29		0.00	0	10
R2040	On	01/02/2024	Bond Future			12.98568	73.55952	13.09692	72.98030	15.52		0.00	0	1
R2040	On	02/05/2024	Bond Future			13.10144	75.30861	13.23047	74.64738	14.73		0.00	0	
R2040	On	01/08/2024	Bond Future			13.24641	72.48493	13.39331	71.74696	14.71		0.00	0	
Total R2040 Future												0.00	0	133,51
R2040	On	03/08/2023	Bond Future	12.21	Call		647.56000	0.64756	752,360	14.36		0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		4,175.92000	4.17592	3,784,800	14.36		0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		661.75000	0.66175	768,360	14.37		0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		4,132.55000	4.13255	3,743,240	14.37		0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		676.16000	0.67616	784,580	14.38		0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		4,089.46000	4.08946	3,701,960	14.38		0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		526.11000	0.52611	615,640	13.99		0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		8,462.33000	8.46233	8,020,130	13.99		0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		534.22000	0.53422	624,820	13.99		0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		8,408.63000	8.40863	7,967,500	13.99		0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		542.43000	0.54243	634,100	13.99		0.00	0	
R2040	On	02/11/2023	Bond Future	11.80	Put		7,328.44000	7.32844	6,904,220	13.99		0.00	0	
R2040	On	02/11/2023	Bond Future	12.60	Call		2,145.52000	2.14552	2,313,420	14.68		0.00	0	11
R2040	On	02/11/2023	Bond Future	12.60	Put		4,135.19000	4.13519	3,771,360	14.68		0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Call		5,239.09000	5.23909	5,547,790	16.36		0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		8,355.11000	8.35511	7,915,050	13.99		0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Put		1,843.52000	1.84352	1,620,490	16.36		0.00	0	12
R2040	On	02/11/2023	Bond Future	11.80	Call		735.35000	0.73535	842,860	13.99		0.00	0	12
R2040	On	01/02/2024	Bond Future	12.33	Call		1,944.81000	1.94481	2,153,980	14.71		0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		6,090.96000	6.09096	5,720,910	14.71		0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		1,963.80000	1.96380	2,174,550	14.72		0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		6,053.52000	6.05352	5,685,050	14.72		0.00	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
R2040	On	01/02/2024	Bond Future	12.35	Call		1,983.12000	1.98312	2,195,240	14.73	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		6,016.47000	6.01647	5,649,370	14.73	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		9,917.97000	9.91797	9,655,730	13.91	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call		913.32000	0.91332	1,308,120	13.91	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		10,021.01000	10.02101	9,754,580	13.91	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		922.91000	0.92291	1,319,700	13.91	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put		9,969.41000	9.96941	9,704,970	13.91	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		932.58000	0.93258	1,331,570	13.91	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Call		2,003.99000	2.00399	2,516,980	13.93	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Put		7,571.72000	7.57172	7,346,740	13.93	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Call		1,969.40000	1.96940	2,478,750	13.92	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Put		7,649.32000	7.64932	7,420,700	13.92	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Call		1,986.65000	1.98665	2,497,970	13.93	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Put		7,610.44000	7.61044	7,383,790	13.93	0.00	0	
Total R2040 Option											0.00	0	38
Total For R2040											0.00	0	133,90
R2044	On	03/08/2023	Bond Future			12.76891	71.20573	12.88151	70.59967	16.15	0.00	0	85,3
R2044	On	02/11/2023	Bond Future			12.87996	72.82135	13.00129	72.17815	16.16	0.00	0	
R2044	On	01/02/2024	Bond Future			12.99057	70.13570	13.12314	69.44406	16.45	0.00	0	
R2044	On	02/05/2024	Bond Future			13.10051	71.80338	13.25097	71.03032	15.62	0.00	0	
R2044	On	01/08/2024	Bond Future			13.23786	69.02650	13.40642	68.17711	15.65	0.00	0	
Total R2044 Future											0.00	0	85,31
R2044	On	03/08/2023	Bond Future	11.75	Call		184.78000	0.18478	231,540	14.55	0.00	0	4,5
R2044	On	03/08/2023	Bond Future	12.16	Call		549.16000	0.54916	629,950	14.76	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,591.74000	4.59174	4,066,470	14.76	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		561.85000	0.56185	644,330	14.77	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		4,545.74000	4.54574	4,022,160	14.77	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Call		1,107.70000	1.10770	1,248,720	15.22	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put		6,702.21000	6.70221	6,142,910	14.55	0.00	0	3,0
R2044	On	03/08/2023	Bond Future	12.00	Call		372.66000	0.37266	428,040	14.54	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put		5,364.98000	5.36498	4,814,300	14.54	0.00	0	4,7
R2044	On	03/08/2023	Bond Future	12.15	Call		536.76000	0.53676	615,690	14.74	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Put		3,197.62000	3.19762	2,732,580	15.22	0.00	0	9,1
R2044	On	03/08/2023	Bond Future	12.15	Put		4,638.11000	4.63811	4,110,980	14.74	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		487.36000	0.48736	585,020	14.79	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		8,890.47000	8.89047	8,344,930	14.79	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		495.05000	0.49505	593,940	14.79	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		8,834.57000	8.83457	8,290,260	14.79	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		502.85000	0.50285	602,970	14.79	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2044	On	02/11/2023	Bond Future	11.57	Put		8,778.87000	8.77887	8,235,790	14.79		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		6,407.18000	6.40718	5,948,330	15.55		0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		1,821.34000	1.82134	2,050,940	15.54		0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		6,485.41000	6.48541	6,023,370	15.54		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		1,839.74000	1.83974	2,071,150	15.55		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		6,446.10000	6.44610	5,985,870	15.55		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		1,858.45000	1.85845	2,091,240	15.55		0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		1,169.01000	1.16901	1,412,860	14.76		0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		10,086.59000	10.08659	9,557,380	14.76		0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		1,147.09000	1.14709	1,387,850	14.76		0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		10,189.63000	10.18963	9,657,330	14.76		0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		1,158.01000	1.15801	1,400,320	14.76		0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		10,138.03000	10.13803	9,607,280	14.76		0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put		8,097.70000	8.09770	7,605,400	14.79		0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call		2,137.84000	2.13784	2,496,660	14.80		0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put		8,057.78000	8.05778	7,567,210	14.80		0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call		2,102.95000	2.10295	2,458,310	14.78		0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put		8,137.77000	8.13777	7,643,740	14.78		0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call		2,120.35000	2.12035	2,477,440	14.79		0.00	0	
Total R2044 Option												0.00	0	21,48
Total For R2044												0.00	0	106,79
R2048	On	03/08/2023	Bond Future			12.71048	74.16437	12.82278	73.55117	15.78		0.00	0	240,19
R2048	On	02/11/2023	Bond Future			12.82268	71.39782	12.94374	70.74736	16.78		0.00	0	11,06
R2048	On	01/02/2024	Bond Future			12.93485	73.06083	13.06703	72.36230	16.06		0.00	0	
R2048	On	02/05/2024	Bond Future			13.03640	70.34417	13.18615	69.56451	16.23		0.00	0	13,00
R2048	On	01/08/2024	Bond Future			13.16069	71.91537	13.32799	71.06014	15.28		0.00	0	
Total R2048 Future												0.00	0	264,26
R2048	On	03/08/2023	Bond Future	13.20	Call		3,275.94000	3.27594	3,659,440	16.67		0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put		1,284.89000	1.28489	1,055,190	16.67		0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.10	Put		4,675.92000	4.67592	4,173,210	14.68		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		566.49000	0.56649	679,060	14.70		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,628.79000	4.62879	4,128,160	14.70		0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call		852.77000	0.85277	1,008,210	14.97		0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.30	Put		3,791.72000	3.79172	3,333,960	14.97		0.00	0	
R2048	On	03/08/2023	Bond Future	11.80	Call		255.76000	0.25576	313,630	14.29		0.00	0	1,10
R2048	On	03/08/2023	Bond Future	11.80	Put		6,218.14000	6.21814	5,662,810	14.29		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		540.92000	0.54092	649,340	14.67		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,723.25000	4.72325	4,218,470	14.67		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		553.65000	0.55365	664,140	14.68		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2048	On	02/11/2023	Bond Future	11.49	Call		497.55000	0.49755	593,790	15.37		0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		9,095.35000	9.09535	8,541,130	15.37		0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		482.05000	0.48205	575,870	15.37		0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		9,211.14000	9.21114	8,654,500	15.37		0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		489.76000	0.48976	584,780	15.37		0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		9,153.16000	9.15316	8,597,720	15.37		0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		6,904.03000	6.90403	6,366,570	15.06		0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		1,800.64000	1.80064	1,963,140	15.07		0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		6,862.85000	6.86285	6,326,820	15.07		0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		1,764.13000	1.76413	1,923,780	15.05		0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		6,945.40000	6.94540	6,406,520	15.05		0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		1,782.33000	1.78233	1,943,400	15.06		0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		1,109.81000	1.10981	1,273,400	15.37		0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		11,100.03000	11.10003	10,483,960	15.37		0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		1,120.47000	1.12047	1,285,290	15.37		0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		11,045.13000	11.04513	10,430,290	15.37		0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,099.23000	1.09923	1,261,800	15.37		0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		11,155.11000	11.15511	10,538,020	15.37		0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		8,004.19000	8.00419	7,396,290	14.45		0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		2,444.50000	2.44450	2,693,330	14.46		0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		7,964.94000	7.96494	7,358,540	14.46		0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		2,463.51000	2.46351	2,713,850	14.47		0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		7,925.85000	7.92585	7,320,960	14.47		0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		2,425.57000	2.42557	2,672,900	14.45		0.00	0	
Total R2048 Option												0.00	0	3,30
Total For R2048												0.00	0	267,56
R209	On	03/08/2023	Bond Future			12.39944	63.43990	12.47567	63.10059	14.55		5,392,391.50	85	11,7
R209	On	02/11/2023	Bond Future			12.50728	61.72411	12.59104	61.35665	15.30		0.00	0	
R209	On	01/02/2024	Bond Future			12.61082	63.16192	12.70436	62.75722	14.65		0.00	0	
R209	On	02/05/2024	Bond Future			12.71285	61.50830	12.82330	61.03721	14.49		0.00	0	
R209	On	01/08/2024	Bond Future			12.83998	62.88240	12.96692	62.34982	13.58		0.00	0	
Total R209 Future												5,392,391.50	85	11,71
R209	On	03/08/2023	Bond Future	10.00	Call		0.91000	0.00091	1,140	13.12		0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		12,523.01000	12.52301	12,183,930	13.12		0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put		2,896.78000	2.89678	2,611,650	13.72		0.00	0	1,75
R209	On	03/08/2023	Bond Future	11.25	Call		105.29000	0.10529	124,540	13.11		0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.94	Call		650.41000	0.65041	699,830	13.65		0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,092.27000	3.09227	2,802,380	13.65		0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Put		8,400.19000	8.40019	8,065,350	13.12		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/08/2023	Bond Future	11.95	Call		664.11000	0.66411	714,260	13.66	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,059.14000	3.05914	2,769,980	13.66	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call		735.21000	0.73521	789,390	13.72	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		17.44000	0.01744	21,220	13.12	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		8,662.79000	8.66279	8,327,260	13.12	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call		20.91000	0.02091	25,380	13.12	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.25	Put		5,899.49000	5.89949	5,579,430	13.11	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		636.98000	0.63698	685,590	13.64	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,125.73000	3.12573	2,835,030	13.64	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		6,303.60000	6.30360	6,004,520	14.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		506.67000	0.50667	575,680	14.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		6,385.43000	6.38543	6,086,980	14.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		515.35000	0.51535	584,000	14.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		6,344.44000	6.34444	6,045,630	14.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		524.13000	0.52413	592,510	14.01	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		1,905.75000	1.90575	2,029,840	13.95	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		4,405.93000	4.40593	4,125,320	13.95	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		1,869.65000	1.86965	1,993,120	13.93	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		4,461.05000	4.46105	4,179,820	13.93	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		1,887.76000	1.88776	2,011,540	13.94	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		4,433.52000	4.43352	4,152,600	13.94	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		8,248.66000	8.24866	8,085,830	13.68	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		687.01000	0.68701	997,040	13.68	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		8,206.15000	8.20615	8,045,090	13.68	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		672.28000	0.67228	978,780	13.68	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		8,291.28000	8.29128	8,126,690	13.68	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		679.62000	0.67962	987,880	13.68	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		1,417.92000	1.41792	1,761,910	12.82	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		6,616.45000	6.61645	6,427,860	12.82	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		1,431.05000	1.43105	1,774,790	12.82	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		6,582.85000	6.58285	6,394,010	12.82	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		1,404.87000	1.40487	1,749,340	12.82	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		6,650.17000	6.65017	6,462,060	12.82	0.00	0	
Total R209 Option											0.00	0	19,35
Total For R209											5,392,391.50	85	31,06
R210	On	03/08/2023	Bond Future			226.86616	226.86616	227.40129	227.40129		0.00	0	4
R210	On	02/11/2023	Bond Future			228.88722	228.88722	229.35903	229.35903		0.00	0	
R210	On	01/02/2024	Bond Future			234.26987	234.26987	234.64646	234.64646		0.00	0	
R210	On	02/05/2024	Bond Future			236.60949	236.60949	236.79460	236.79460		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210	On	01/08/2024	Bond Future			241.95988	241.95988	241.95425	241.95425			0.00	0	
Total R210 Future												0.00	0	42
Total For R210												0.00	0	42
R213	On	03/08/2023	Bond Future			11.59093	80.33713	11.58583	80.35854		10.37	5,302,250.58	66	23,50
R213	On	02/11/2023	Bond Future			11.70292	78.60016	11.70387	78.59627		10.93	0.00	0	3,38
R213	On	01/02/2024	Bond Future			11.81493	80.43081	11.82509	80.39025		10.40	0.00	0	
R213	On	02/05/2024	Bond Future			11.91487	78.77994	11.94403	78.66641		9.38	0.00	0	
R213	On	01/08/2024	Bond Future			12.04966	80.54159	12.09760	80.36016		8.95	0.00	0	
Total R213 Future												5,302,250.58	66	26,85
R213	On	03/08/2023	Bond Future	11.61	Call			1,512.82000	1.51282	1,512,120	10.57	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			1,411.44000	1.41144	1,432,150	10.57	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			1,536.04000	1.53604	1,535,640	10.59	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			1,392.76000	1.39276	1,413,770	10.59	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			1,559.44000	1.55944	1,559,330	10.60	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			1,374.30000	1.37430	1,395,600	10.60	0.00	0	
R213	On	02/11/2023	Bond Future	10.94	Put			4,171.41000	4.17141	4,173,600	10.44	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			1,183.92000	1.18392	1,190,470	10.49	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			3,665.74000	3.66574	3,668,400	10.49	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			1,197.95000	1.19795	1,204,530	10.50	0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call			1,722.93000	1.72293	1,728,490	10.67	0.00	0	7!
R213	On	02/11/2023	Bond Future	11.44	Put			2,813.43000	2.81343	2,815,100	10.67	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call			4,887.98000	4.88798	4,894,640	11.98	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			3,637.15000	3.63715	3,639,840	10.50	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put			940.75000	0.94075	943,520	11.98	0.00	0	7!
R213	On	02/11/2023	Bond Future	10.94	Call			960.68000	0.96068	966,760	10.44	0.00	0	7!
R213	On	02/11/2023	Bond Future	11.13	Call			1,212.10000	1.21210	1,218,700	10.50	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			3,608.71000	3.60871	3,611,420	10.50	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			3,017.85000	3.01785	3,000,180	10.36	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			2,536.98000	2.53698	2,559,970	10.37	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			2,998.06000	2.99806	2,980,490	10.37	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			2,557.77000	2.55777	2,580,590	10.38	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			2,978.65000	2.97865	2,960,910	10.38	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			2,516.54000	2.51654	2,539,430	10.36	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			7,347.20000	7.34720	7,287,070	8.89	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			593.39000	0.59339	646,100	8.89	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			7,420.96000	7.42096	7,360,140	8.89	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			599.80000	0.59980	652,860	8.89	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			7,384.14000	7.38414	7,323,670	8.89	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			606.07000	0.60607	659,470	8.89	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	01/08/2024	Bond Future	10.88	Put		6.00055000	6.00055	5,852,220	8.37	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		1,202.92000	1.20292	1,235,800	8.38	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		6,062.40000	6.06240	5,913,850	8.38	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		1,212.72000	1.21272	1,245,860	8.38	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		6,031.43000	6.03143	5,883,140	8.38	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		1,222.58000	1.22258	1,255,680	8.37	0.00	0	
Total R213 Option											0.00	0	2,25
Total For R213											5,302,250.58	66	29,14
R214	On	03/08/2023	Bond Future			12.61668	60.00638	12.71321	59.57058	15.81	129,913,812.70	2,165	20,11
R214	On	02/11/2023	Bond Future			12.72405	58.06261	12.82837	57.59797	16.74	464,500.88	8	2
R214	On	01/02/2024	Bond Future			12.83101	59.41501	12.94536	58.91271	16.05	0.00	0	
R214	On	02/05/2024	Bond Future			12.92762	57.51912	13.05827	56.95227	16.15	0.00	0	
R214	On	01/08/2024	Bond Future			13.04612	58.80432	13.19286	58.17731	15.23	0.00	0	
Total R214 Future											130,378,313.58	2,173	20,15
R214	On	03/08/2023	Bond Future	12.14	Call			627.63000	0.62763	694,520	14.75	0	
R214	On	03/08/2023	Bond Future	12.14	Put			3,295.28000	3.29528	2,926,370	14.75	0	
R214	On	03/08/2023	Bond Future	12.15	Call			641.12000	0.64112	709,090	14.77	0	
R214	On	03/08/2023	Bond Future	12.15	Put			3,260.54000	3.26054	2,892,710	14.77	0	
R214	On	03/08/2023	Bond Future	12.16	Call			654.79000	0.65479	723,770	14.78	0	
R214	On	03/08/2023	Bond Future	12.16	Put			3,226.05000	3.22605	2,859,230	14.78	0	
R214	On	02/11/2023	Bond Future	11.46	Call			445.64000	0.44564	523,620	15.32	0	
R214	On	02/11/2023	Bond Future	11.46	Put			7,053.60000	7.05360	6,666,940	15.32	0	
R214	On	02/11/2023	Bond Future	11.47	Call			452.56000	0.45256	531,480	15.32	0	
R214	On	02/11/2023	Bond Future	11.47	Put			7,007.93000	7.00793	6,622,210	15.32	0	
R214	On	02/11/2023	Bond Future	11.45	Call			438.81000	0.43881	515,840	15.32	0	
R214	On	02/11/2023	Bond Future	11.45	Put			7,099.42000	7.09942	6,711,810	15.32	0	
R214	On	01/02/2024	Bond Future	12.14	Put			5,266.24000	5.26624	4,891,290	15.03	0	
R214	On	01/02/2024	Bond Future	12.15	Call			1,587.90000	1.58790	1,716,510	15.04	0	
R214	On	01/02/2024	Bond Future	12.15	Put			5,233.87000	5.23387	4,860,180	15.04	0	
R214	On	01/02/2024	Bond Future	12.16	Call			1,603.81000	1.60381	1,733,680	15.05	0	
R214	On	01/02/2024	Bond Future	12.16	Put			5,201.65000	5.20165	4,829,220	15.05	0	
R214	On	01/02/2024	Bond Future	12.14	Call			1,572.09000	1.57209	1,699,440	15.03	0	
R214	On	02/05/2024	Bond Future	11.46	Call			818.83000	0.81883	1,113,570	15.25	0	
R214	On	02/05/2024	Bond Future	11.46	Put			8,422.96000	8.42296	8,150,850	15.25	0	
R214	On	02/05/2024	Bond Future	11.47	Call			827.29000	0.82729	1,123,710	15.24	0	
R214	On	02/05/2024	Bond Future	11.47	Put			8,378.98000	8.37898	8,108,550	15.24	0	
R214	On	02/05/2024	Bond Future	11.48	Call			835.66000	0.83566	1,133,750	15.24	0	
R214	On	02/05/2024	Bond Future	11.48	Put			8,334.97000	8.33497	8,066,210	15.24	0	
R214	On	01/08/2024	Bond Future	12.18	Put			6,341.38000	6.34138	6,079,270	14.37	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	01/08/2024	Bond Future	12.16	Call		1,747.00000	1.74700	2,112,740	14.37	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		6,407.51000	6.40751	6,146,240	14.37	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		1,761.98000	1.76198	2,127,320	14.37	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		6,374.49000	6.37449	6,112,820	14.37	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		1,776.81000	1.77681	2,141,710	14.37	0.00	0	
Total R214 Option											0.00	0	
Total For R214											130,378,313.58	2,173	20,15
Total for Bond											304,445,272.88	6,871	1,414,05
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2025 Future											0.00	0	
Total For I2025											0.00	0	
I2029	On	31/03/2029	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2029 Future											0.00	0	
Total For I2029											0.00	0	
I2031	On	31/01/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2031 Future											0.00	0	
Total For I2031											0.00	0	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2033 Future											0.00	0	
Total For I2033											0.00	0	
I2038	On	31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2038 Future											0.00	0	
Total For I2038											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 03/08/2023 GOVI			842.69600	842.69600	840.00000	840.00000			0.00	0	8:
GOVI On 02/11/2023 GOVI			861.80300	861.80300	858.76900	858.76900			0.00	0	
GOVI On 01/02/2024 GOVI			881.87000	881.87000	878.36700	878.36700			0.00	0	
GOVI On 02/05/2024 GOVI			902.83100	902.83100	898.44700	898.44700			0.00	0	
GOVI On 01/08/2024 GOVI			923.07900	923.07900	917.86000	917.86000			0.00	0	
Total GOVI Future									0.00	0	8:
GOVI On 03/08/2023 GOVI	837.21	Call			27,900.00000	2.79000	54,860,000		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			27,800.00000	2.78000	54,760,000		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			27,700.00000	2.77000	54,660,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			270,310.00000	27.03100	239,970,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			270,410.00000	27.04100	240,070,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			270,510.00000	27.05100	240,170,000		0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Put			16,230.00000	1.62300	0,000		0.00	0	
GOVI On 01/02/2024 GOVI	880.00	Call			0.00000	0.00000	18,700,000		0.00	0	
GOVI On 01/02/2024 GOVI	880.00	Put			16,330.00000	1.63300	0,000		0.00	0	
GOVI On 01/02/2024 GOVI	879.98	Call			0.00000	0.00000	18,900,000		0.00	0	
GOVI On 01/02/2024 GOVI	879.98	Put			16,130.00000	1.61300	0,000		0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Call			0.00000	0.00000	18,800,000		0.00	0	
GOVI On 02/05/2024 GOVI	950.99	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/05/2024 GOVI	950.99	Put			525,430.00000	52.54300	481,590,000		0.00	0	
GOVI On 02/05/2024 GOVI	950.97	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/05/2024 GOVI	950.97	Put			525,230.00000	52.52300	481,390,000		0.00	0	
GOVI On 02/05/2024 GOVI	950.98	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/05/2024 GOVI	950.98	Put			525,330.00000	52.53300	481,490,000		0.00	0	
GOVI On 01/08/2024 GOVI	943.37	Put			255,100.00000	25.51000	202,910,000		0.00	0	
GOVI On 01/08/2024 GOVI	943.38	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 01/08/2024 GOVI	943.38	Put			255,200.00000	25.52000	203,010,000		0.00	0	
GOVI On 01/08/2024 GOVI	943.39	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 01/08/2024 GOVI	943.39	Put			255,300.00000	25.53000	203,110,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	01/08/2024	GOVI	943.37	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	83
Total for GOVI												0.00	0	83
AL37	On	03/08/2023	Index Future			863.43600	863.43600	863.35200	863.35200			0.00	0	
AL37	On	02/11/2023	Index Future			883.01400	883.01400	882.64300	882.64300			0.00	0	
AL37	On	01/02/2024	Index Future			903.57500	903.57500	902.78600	902.78600			0.00	0	
AL37	On	02/05/2024	Index Future			925.05200	925.05200	923.42500	923.42500			0.00	0	
AL37	On	01/08/2024	Index Future			945.79800	945.79800	943.37600	943.37600			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/08/2023	Index Future			971.61400	971.61400	970.05600	970.05600			0.00	0	
AL7T	On	02/11/2023	Index Future			993.64500	993.64500	991.73100	991.73100			0.00	0	
AL7T	On	01/02/2024	Index Future			1,016.78100	1,016.78100	1,014.36400	1,014.36400			0.00	0	
AL7T	On	02/05/2024	Index Future			1,040.94900	1,040.94900	1,037.55300	1,037.55300			0.00	0	
AL7T	On	01/08/2024	Index Future			1,064.29500	1,064.29500	1,059.97100	1,059.97100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/08/2023	Index Future			855.09900	855.09900	852.30500	852.30500			0.00	0	10
ALBI	On	02/11/2023	Index Future			874.48800	874.48800	871.34900	871.34900			0.00	0	
ALBI	On	01/02/2024	Index Future			894.85000	894.85000	891.23400	891.23400			0.00	0	
ALBI	On	02/05/2024	Index Future			916.12000	916.12000	911.60900	911.60900			0.00	0	
ALBI	On	01/08/2024	Index Future			936.66600	936.66600	931.30500	931.30500			0.00	0	
Total ALBI Future												0.00	0	10
Total For ALBI												0.00	0	10
IGOV	On	03/08/2023	Index Future			325.44200	325.44200	325.95500	325.95500			0.00	0	63
IGOV	On	02/11/2023	Index Future			332.90000	332.90000	333.31600	333.31600			0.00	0	
IGOV	On	01/02/2024	Index Future			340.72800	340.72800	341.00000	341.00000			0.00	0	
IGOV	On	02/05/2024	Index Future			348.90100	348.90100	348.87000	348.87000			0.00	0	
IGOV	On	01/08/2024	Index Future			356.79900	356.79900	356.48200	356.48200			0.00	0	
Total IGOV Future												0.00	0	63
Total For IGOV												0.00	0	63
Total for Index												0.00	0	73
JIBAR	f On	21/06/2023	Jibar Future			8.54000	91.46000	8.55000	91.45000			0.00	0	
JIBAR	f On	19/07/2023	Jibar Future			8.72500	91.27500	8.71000	91.29000			0.00	0	
JIBAR	f On	16/08/2023	Jibar Future			8.96500	91.03500	8.95000	91.05000			0.00	0	
JIBAR	f On	20/09/2023	Jibar Future			9.12500	90.87500	9.13000	90.87000			0.00	0	
JIBAR	f On	18/10/2023	Jibar Future			9.14000	90.86000	9.16000	90.84000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 15/11/2023 Jibar Future			9.19000	90.81000	9.22000	90.78000				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			9.21000	90.79000	9.22500	90.77500				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			9.19500	90.80500	9.21500	90.78500				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			9.09000	90.91000	9.09500	90.90500				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			8.97000	91.03000	8.96500	91.03500				0.00	0	
JIBAR f On 18/12/2024 Jibar Future			8.79000	91.21000	8.78000	91.22000				0.00	0	
JIBAR f On 19/03/2025 Jibar Future			8.79500	91.20500	8.77500	91.22500				0.00	0	
Total Jibar Future										0.00	0	
Total For JIBAR FUTURE										0.00	0	
Total for Jibar										0.00	0	
Total for Derivatives :										304,445,272.88	6,871	1,415,68
ABCPI3 On 07/12/2023 Spot Bond			4.35300	326.96660	4.35300	326.84970				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.90769				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.43730				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.75000	101.18950	10.75000	101.16039				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.79500	86.78723	12.79500	86.75767				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	101.62965				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.94606				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.89889				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.86936				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	100.81239				0.00	10,000,000,000	5,000,000,000
Total ABFN22 SPOT										0.00	10,000,000,000	5,000,000,000
Total For ABFN22										0.00	10,000,000,000	5,000,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.29335				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.95529				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.96565				0.00	0	400,000,000
Total ABFN26 SPOT										0.00	0	400,000,000
Total For ABFN26										0.00	0	400,000,000
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.18049				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.59207				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.81287				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.64902				0.00	7,080,000,000	3,540,000,000
Total ABFN32 SPOT										0.00	7,080,000,000	3,540,000,000
Total For ABFN32										0.00	7,080,000,000	3,540,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.81347				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.87209				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.10774				0.00	0	
Total ABFN36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.47003				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	102.15425				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.85532				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	102.09719				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.14945				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.16190				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.61255				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.14559				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.14906				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.61003				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	101.28885				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	102.15468				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.33376				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.60743				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.47223				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.38648				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	100.42697				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	100.37456				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	100.38451				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	100.02389				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 05/04/2026 Spot Bond					0.00000	101.35392				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6: On 24/02/2028 Spot Bond					0.00000	100.56320				0.00	0	200,000,00
Total ABFN61 SPOT										0.00	0	200,000,00
Total For ABFN61										0.00	0	200,000,00
ABFN6: On 24/02/2030 Spot Bond					0.00000	100.44159				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.68618				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.96941				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	102.40564				0.00	0	2,380,000,00
Total ABGN03 SPOT										0.00	0	2,380,000,00
Total For ABGN03										0.00	0	2,380,000,00
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.50279				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.88090				0.00	0	720,000,00
Total ABJ02 SPOT										0.00	0	720,000,00
Total For ABJ02										0.00	0	720,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	102.33651				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.65873				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.72676				0.00	2,000,000,000	1,000,000,00
Total ABJ05 SPOT										0.00	2,000,000,000	1,000,000,00
Total For ABJ05										0.00	2,000,000,000	1,000,000,00
ABKI04 On 13/03/2024 Spot Bond			8.22000	8.22000	8.22000	161.54394				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	81.03904	100.00000	80.84132				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	168.29078				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.76000	4.76000	4.76000	216.16877				0.00	0	
Total ABN62 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.37000	5.37000	5.37000	233.17603				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.66500	9.66500	9.66500	107.06801				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			10.26500	100.82744	10.26500	100.80001				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			10.07500	102.53315	10.07500	102.50577				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			9.30000	101.85758	9.30000	101.83239				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			10.66000	10.66000	10.66000	98.89732				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			10.48000	97.34568	10.48000	97.31866				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	16.90044	100.00000	16.86324				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.00300	327.54915	4.00300	327.43513				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.54000	12.54000	12.54000	102.57195				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.95420				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09f On 20/12/2025 Spot Bond					0.00000	101.91557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.85023				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.12972				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.30418				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.48638				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.19243				0.00	0	500,000,0€
Total AGL02 SPOT										0.00	0	500,000,0€
Total For AGL02										0.00	0	500,000,0€
AGL03 On 17/05/2025 Spot Bond					0.00000	101.28802				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.63086				0.00	0	3,000,000,0€
Total AGLG01 SPOT										0.00	0	3,000,000,0€
Total For AGLG01										0.00	0	3,000,000,0€
AGRIA On 28/10/2025 Spot Bond					0.00000	106.85005				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	102.75716				0.00	0	2,000,000,0€
Total AGT01 SPOT										0.00	0	2,000,000,0€
Total For AGT01										0.00	0	2,000,000,0€
AGT02 On 28/11/2024 Spot Bond					0.00000	103.17561				0.00	0	2,000,000,0€
Total AGT02 SPOT										0.00	0	2,000,000,0€
Total For AGT02										0.00	0	2,000,000,0€
AGT03 On 05/06/2025 Spot Bond					0.00000	102.77902				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT04 On 27/10/2025 Spot Bond					0.00000	105.30608				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	101.04693				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.07369				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.09618				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.96500	96.93174	9.96500	96.90571				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.13020				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.24348				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.38486				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	101.01402				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.20998				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			10.85500	102.43301	10.85500	102.40328				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.25815				0.00	0	
Total AHF5A4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.21642				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.22500				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.37318				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.55278				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.20239				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.21629				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.22484				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.28444				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.30611				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.36520				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.22054				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.21734				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.22908				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.22503				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.63853				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.29073				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			11.57000	97.92668	11.57000	97.89675				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.99000	86.57939	12.99000	86.54980				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.39812				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.40995				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	99.82062				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.89000	195.08994	6.89000	195.00718				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.65877				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF09 On 24/07/2023 Spot Bond					0.00000	100.97132				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	102.05282				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.65237				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.23643				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	99.91514				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	101.86688				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	101.58321				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	101.86196				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	99.97128				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	101.43559				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.64986				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.64986				0.00	0	
Total ASC014 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASC014										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.64986				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01: On 17/10/2023 Spot Bond					0.00000	101.03452				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC01: On 17/08/2023 Spot Bond					0.00000	100.99580				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC01: On 18/08/2023 Spot Bond					0.00000	100.96507				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC01: On 21/08/2023 Spot Bond					0.00000	101.17775				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC02: On 28/04/2028 Spot Bond					0.00000	100.85173				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC02: On 20/06/2028 Spot Bond					0.00000	100.80830				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC02: On 20/06/2030 Spot Bond			13.44000	13.44000	13.44000	96.58041				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC02: On 20/06/2027 Spot Bond					0.00000	100.55832				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC02: On 17/05/2028 Spot Bond					0.00000	100.34954				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC02: On 22/08/2023 Spot Bond					0.00000	100.19502				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02: On 23/08/2023 Spot Bond					0.00000	100.17269				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC026 On 25/08/2023 Spot Bond					0.00000	100.12239				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC027 On 26/05/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total ASC028 SPOT										0.00	0	10,000,000.00
Total For ASC028										0.00	0	10,000,000.00
ASC028 On 26/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,490,000.00
Total ASC029 SPOT										0.00	0	1,490,000.00
Total For ASC029										0.00	0	1,490,000.00
ASN029 On 07/12/2033 Spot Bond			5.72000	247.07700	5.72000	246.97963				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN037 On 07/12/2033 Spot Bond			5.82000	224.52512	5.82000	224.43600				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN154 On 31/03/2028 Spot Bond			5.63000	208.09427	5.63000	208.01293				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN195 On 31/01/2038 Spot Bond			5.62000	116.28154	5.62000	116.23592				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN209 On 24/08/2025 Spot Bond					0.00000	102.72618				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	102.04177				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN274 On 20/06/2023 Spot Bond					0.00000	101.76113				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN278 On 15/08/2023 Spot Bond					0.00000	100.33406				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN279 On 20/08/2048 Spot Bond					0.00000	100.21899				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	100.21599				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN286 On 13/09/2025 Spot Bond					0.00000	102.06450				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	101.64474				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.83863				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	102.41942				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN318 On 31/03/2029 Spot Bond			5.16500	5.16500	5.16500	115.79327				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.81500	5.81500	5.81500	105.09410				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.86556				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	102.03015				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	100.55402				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 20/06/2024 Spot Bond					0.00000	101.48939				0.00	0	
Total ASN335 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.83000	113.50947	5.83000	113.46429				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.85790				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.30602				0.00	14,000,000	3,500,00
Total ASN346 SPOT										0.00	14,000,000	3,500,00
Total For ASN346										0.00	14,000,000	3,500,00
ASN35: On 20/06/2024 Spot Bond					0.00000	101.92772				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.80955				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.80955				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.99979				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	102.14021				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.90209				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	102.25588				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.11670				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.94283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2024 Spot Bond					0.00000	101.94283				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2024 Spot Bond					0.00000	102.03995				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 17/12/2025 Spot Bond					0.00000	101.87053				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	101.79016				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.98349				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2023 Spot Bond					0.00000	99.84602				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.24462				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	101.66786				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	101.69960				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 21/12/2026 Spot Bond					0.00000	101.84060				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46(On 17/07/2023 Spot Bond					0.00000	101.09278				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.09859				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2024 Spot Bond			11.31500	11.31500	11.31500	101.85072				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			12.00500	12.00500	12.00500	101.41181		23,049,600,000,000.00		1,920,000,000	960,000,000	
Total ASN470 SPOT								23,049,600,000,000.00		1,920,000,000	960,000,000	
Total For ASN470								23,049,600,000,000.00		1,920,000,000	960,000,000	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.68505				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.75117				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	102.28351				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	102.13177				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	139.31000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			11.79000	11.79000	11.79000	100.80078				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	102.24301				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	101.81853				0.00	0	
Total ASN497 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	101.81853				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN507 On 28/09/2025 Spot Bond					0.00000	101.75747				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			11.36000	97.21552	11.36000	97.18603				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN509 On 21/12/2026 Spot Bond			10.54000	96.75333	10.54000	96.72603				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			11.09000	95.83663	11.09000	95.80822				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			11.09000	95.83663	11.09000	95.80822				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN522 On 31/07/2024 Spot Bond			9.66500	102.38206	9.66500	102.35537				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.61500	103.02682	11.61500	102.99469				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.56500	103.01031	11.56500	102.97832		5,551,200,000,000.00		480,000,000	240,000,000	
Total ASN530 SPOT								5,551,200,000,000.00		480,000,000	240,000,000	
Total For ASN530								5,551,200,000,000.00		480,000,000	240,000,000	
ASN532 On 31/01/2024 Spot Bond			11.06500	103.09428	11.06500	103.06362				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 31/01/2024 Spot Bond			11.06500	103.09428	11.06500	103.06362				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN549 On 02/04/2026 Spot Bond					0.00000	101.63493				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.73567				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 31/07/2023 Spot Bond			11.70000	103.28051	11.70000	103.24805				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			11.79000	102.61172	11.79000	102.57926				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			11.65000	102.77541	11.65000	102.74327				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	101.44194				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.99250				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	99.84069				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 18/03/2024 Spot Bond					0.00000	95.48629				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2024 Spot Bond			11.14000	101.82348	11.14000	101.79299				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.95961				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.02912				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 31/01/2030 Spot Bond					0.00000	99.86875				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610: On 31/01/2030 Spot Bond					0.00000	100.82972				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611: On 31/03/2024 Spot Bond					0.00000	101.86184				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613: On 06/05/2024 Spot Bond					0.00000	93.60289				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614: On 21/12/2026 Spot Bond					0.00000	101.81994				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617: On 28/02/2024 Spot Bond					0.00000	100.01892				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN624: On 21/12/2026 Spot Bond					0.00000	101.75795				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627: On 28/02/2024 Spot Bond					0.00000	99.96948				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632: On 02/04/2026 Spot Bond					0.00000	101.57770				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633: On 20/06/2024 Spot Bond					0.00000	101.96425				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634: On 20/06/2026 Spot Bond					0.00000	102.09138				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635: On 05/06/2023 Spot Bond					0.00000	99.82686				0.00	0	
Total ASN635 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.78478				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	101.58099				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	101.29937				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.82152				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.30926				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	102.48046				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	101.63489				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	102.10440				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	102.08945				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	99.96870				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68 On 22/06/2026 Spot Bond					0.00000	91.40274				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68 On 31/03/2032 Spot Bond					0.00000	101.67471				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.83333				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.80223				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.83333				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.61492				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.89628				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.90594				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	102.06909				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.56275				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.73773				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.32375				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.83778				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN716 On 15/09/2033 Spot Bond					0.00000	102.41864				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	101.44160				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	102.07970				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	99.83486				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	100.78490				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	99.97065				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	101.83316				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.84797				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	101.86730				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN747 On 25/11/2024 Spot Bond					0.00000	93.24988				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN748 On 31/10/2026 Spot Bond					0.00000	100.75821				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.84400				0.00	0	
Total ASN769 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.75948				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.79384	10.79384	10.79384	103.75065				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	102.41884				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			11.43000	11.43000	11.43000	102.54732				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.82222				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.75447				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.75525				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.66964				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.60674				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.55604				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.24619				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.65173				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	78.87282				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.29404				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.10979				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.09252				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.38208				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.25155				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.25155				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.82237				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.89368				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.03218				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.02691				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	

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 21/04/2027 Spot Bond					0.00000	101.02691				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84(On 22/04/2027 Spot Bond					0.00000	100.98307				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84(On 25/04/2042 Spot Bond					0.00000	86.23700				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84(On 29/04/2025 Spot Bond					0.00000	100.81166				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84(On 29/04/2025 Spot Bond					0.00000	100.80789				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85(On 20/06/2027 Spot Bond					0.00000	101.84807				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85(On 20/06/2025 Spot Bond					0.00000	101.88690				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85(On 31/08/2026 Spot Bond					0.00000	99.97073				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85(On 19/01/2027 Spot Bond					0.00000	101.17656				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86(On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86(On 29/10/2025 Spot Bond					0.00000	100.75120				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86(On 25/04/2042 Spot Bond					0.00000	87.98172				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	98.23965				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	99.73566				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	99.73566				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	99.76386				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.98039				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.98039				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.79240				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.73545				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	102.09927				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	102.07996				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	99.72561				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.16146				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	101.70633				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	102.08029				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			12.24000	103.41701	12.24000	103.38308			2,448,000,000,000.00		200,000,000	100,000,000
Total ASN889 SPOT									2,448,000,000,000.00	200,000,000	100,000,000	
Total For ASN889									2,448,000,000,000.00	200,000,000	100,000,000	
ASN900 On 20/06/2027 Spot Bond					0.00000	91.67810			0.00		0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN902 On 31/01/2030 Spot Bond					0.00000	100.81829			0.00		0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN903 On 20/06/2026 Spot Bond					0.00000	101.82865			0.00		0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN904 On 31/07/2027 Spot Bond					0.00000	99.97017			0.00		0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN913 On 31/08/2027 Spot Bond					0.00000	99.96961			0.00		0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	99.97017			0.00		0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	99.97074			0.00		0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	99.97045			0.00		0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN91: On 31/08/2027 Spot Bond					0.00000	99.97003				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	99.97045				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	99.97003				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	93.84180				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	88.42190				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	102.00249				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	104.87430				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	102.14765				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	100.78234				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	102.02207				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.95057				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	101.88659				0.00	0	
Total ASN943 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN943										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	102.24420				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94 On 20/06/2027 Spot Bond					0.00000	101.83358				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95 On 20/06/2027 Spot Bond					0.00000	101.84807				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95 On 31/08/2027 Spot Bond					0.00000	99.97074				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95 On 31/07/2027 Spot Bond					0.00000	100.82598				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95 On 20/12/2027 Spot Bond					0.00000	102.11867				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95 On 20/12/2025 Spot Bond					0.00000	101.90204				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95 On 20/12/2024 Spot Bond					0.00000	101.79016				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96 On 30/09/2027 Spot Bond					0.00000	101.71101				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96 On 07/12/2027 Spot Bond					0.00000	116.07040				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	102.21524				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	101.82879				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN974 On 24/01/2025 Spot Bond					0.00000	86.37473				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN975 On 31/01/2028 Spot Bond					0.00000	100.85237				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN977 On 20/12/2027 Spot Bond					0.00000	101.94478				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN979 On 02/04/2029 Spot Bond					0.00000	101.43187				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN980 On 14/02/2026 Spot Bond					0.00000	78.64613				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN981 On 15/02/2028 Spot Bond					0.00000	100.42156				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN982 On 17/08/2023 Spot Bond					0.00000	100.30826				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN983 On 17/02/2028 Spot Bond					0.00000	100.34250				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN984 On 01/08/2023 Spot Bond					0.00000	101.95582				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN991 On 20/12/2025 Spot Bond					0.00000	101.81702				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN992 On 20/12/2027 Spot Bond					0.00000	102.34583				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN995 On 13/04/2024 Spot Bond					0.00000	101.18017				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN996 On 13/04/2024 Spot Bond					0.00000	101.13057				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN997 On 28/02/2028 Spot Bond					0.00000	99.97094				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			8.25000	100.02293	8.25000	100.00100				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.74898				0.00	1,000,000,000	500,000,000
Total BAW34 SPOT										0.00	1,000,000,000	500,000,000
Total For BAW34										0.00	1,000,000,000	500,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	100.87380				0.00	0	7,500,000,000
Total BAW36 SPOT										0.00	0	7,500,000,000
Total For BAW36										0.00	0	7,500,000,000
BAW37 On 12/07/2025 Spot Bond					0.00000	101.22553				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.74854				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	43,000,000,000
Total BAW39 SPOT										0.00	0	43,000,000,000
Total For BAW39										0.00	0	43,000,000,000
BAWGL On 22/08/2025 Spot Bond					0.00000	100.38058				0.00	0	600,000,000
Total BAWGL1 SPOT										0.00	0	600,000,000
Total For BAWGL1										0.00	0	600,000,000
BAWGL On 22/08/2027 Spot Bond					0.00000	100.54505				0.00	0	19,500,000,000
Total BAWGL2 SPOT										0.00	0	19,500,000,000
Total For BAWGL2										0.00	0	19,500,000,000
BAYA72 On 31/03/2026 Spot Bond			12.99000	12.99000	12.99000	100.08285				0.00	0	100,000,000
Total BAYA72 SPOT										0.00	0	100,000,000

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 BAYA72										0.00	0	100,000,00
BAYA72 On 01/07/2024 Spot Bond					0.00000	101.44746				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.91261				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.14618				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	102.11701				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.19581				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.58167				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.79704				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	102.16693				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.99627				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	102.03637				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.99573				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.66562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.97964				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	101.28571				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	102.11828				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	102.11728				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	102.06073				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	102.32014				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.39926				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.36113				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.32057				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	102.30459				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	102.32014				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB24 On 30/09/2024 Spot Bond					0.00000	102.32057				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	102.40167				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			10.09500	10.09500	10.09500	93.44245				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.71070				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	102.20418				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.54780				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.62226				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.50144				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.63681				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.78242				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.46774				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	99.85063				0.00	0	
Total BDX46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BDX46									0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.48321			0.00	0	
Total BDX47 SPOT									0.00	0	
Total For BDX47									0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.45146			0.00	0	
Total BDX48 SPOT									0.00	0	
Total For BDX48									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.98941			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.05321			0.00	0	
Total BGL19 SPOT									0.00	0	
Total For BGL19									0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.71847			0.00	0	900,000,00
Total BID10 SPOT									0.00	0	900,000,00
Total For BID10									0.00	0	900,000,00
BID11 On 15/11/2023 Spot Bond			9.76000	100.29449	9.76000	100.26884			0.00	0	
Total BID11 SPOT									0.00	0	
Total For BID11									0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	102.19384			0.00	0	100,000,00
Total BID13 SPOT									0.00	0	100,000,00
Total For BID13									0.00	0	100,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	101.10692			0.00	0	1,470,000,00
Total BID15 SPOT									0.00	0	1,470,000,00
Total For BID15									0.00	0	1,470,000,00
BID16 On 24/06/2025 Spot Bond					0.00000	101.57151			0.00	0	
Total BID16 SPOT									0.00	0	
Total For BID16									0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.60616			0.00	0	
Total BID17 SPOT									0.00	0	
Total For BID17									0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.91301			0.00	0	
Total BNPP01 SPOT									0.00	0	
Total For BNPP01									0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.38783			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.65100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	75.87400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.29400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	50.75800				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	99.94954				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	99.94899				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/02/2030 Spot Bond					0.00000	101.92162				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	100.28485				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	100.29357				0.00	600,000,000	300,000,000
Total BNPS05 SPOT										0.00	600,000,000	300,000,000
Total For BNPS05										0.00	600,000,000	300,000,000
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.34083				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.58831				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.21462				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.29271				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.68431				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.25709				0.00	1,000,000,000	1,000,000,000
Total BPPF32 SPOT										0.00	1,000,000,000	1,000,000,000
Total For BPPF32										0.00	1,000,000,000	1,000,000,000
BPPF3: On 03/07/2023 Spot Bond					0.00000	101.37960				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	101.19482				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3: On 31/03/2024 Spot Bond					0.00000	102.05461				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF3: On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.58449				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.81008				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10: On 30/09/2026 Spot Bond					0.00000	102.02010				0.00	0	
Total BYA100 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BYA100									0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.97946			0.00	0	
Total BYA101 SPOT									0.00	0	
Total For BYA101									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.05416			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.68080			0.00	0	
Total CBL30 SPOT									0.00	0	
Total For CBL30									0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.30981			0.00	0	200,000,00
Total CBL31 SPOT									0.00	0	200,000,00
Total For CBL31									0.00	0	200,000,00
CCT01 On 23/06/2023 Spot Bond			9.59000	105.64658	9.59000	105.61899			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.79000	107.16853	9.79000	107.14038			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			10.44000	103.44956	10.44000	103.42096			0.00	0	40,000,00
Total CCT03 SPOT									0.00	0	40,000,00
Total For CCT03									0.00	0	40,000,00
CCT04 On 17/07/2027 Spot Bond			11.48000	11.48000	11.48000	101.34211			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.89477			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.03217			0.00	0	
Total CGR47 SPOT									0.00	0	
Total For CGR47									0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.18197			0.00	0	
Total CGR50 SPOT									0.00	0	
Total For CGR50									0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.23009			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.93347				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	100.03035				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	100.03206				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	101.95010				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			10.77500	101.86220	10.77500	101.83315				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 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	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.69686				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.76856				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			12.08000	100.88709	12.08000	100.85493				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.53700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.65000	161.25043	6.65000	161.18273				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45: On 31/01/2025 Spot Bond			8.78000	155.92640	8.78000	155.85210				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49: On 04/09/2024 Spot Bond			10.42000	101.97237	10.42000	101.94423				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	100.78107				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	101.41766				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	102.47200				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN51: On 15/03/2025 Spot Bond				100.00000	0.00000	102.01507				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51: On 25/11/2024 Spot Bond					0.00000	99.28137				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	100.60853				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2024 Spot Bond					0.00000	99.55172				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	101.93541				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	101.16446				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53: On 18/07/2025 Spot Bond			11.32000	101.98135	11.32000	101.95033				0.00	0	
Total CLN535 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	101.06335				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/10/2023 Spot Bond					0.00000	100.60430				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.29593				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	153.83100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.88661				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.79000	100.65546	10.79000	100.62624				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.84000	100.44701	10.84000	100.41820				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.93000	98.89625	10.93000	98.86765				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			10.98000	10.98000	10.98000	318.16657				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 15/11/2023 Spot Bond					0.00000	100.42028				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.48371				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.16723				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.38290				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	147.47000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.51170				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			11.29000	98.07177	11.29000	98.12256				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.79000	99.18770	10.79000	99.15938				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.71592				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.26937				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.10829				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	99.83982				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.49389				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN57 On 12/11/2025 Spot Bond			11.02000	98.32312	11.02000	98.29446				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.49816				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.49542				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.97393				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	102.05123				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	101.13584				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	101.60093				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.52141				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.16174				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	101.14462				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	100.13869				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	103.97200				0.00	0	
Total CLN586 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	105.07539				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.83086				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	103.64032				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	103.68397				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			5.07000	158.40021	5.07000	126.66425				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.40292				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 27/06/2024 Spot Bond					0.00000	101.68831				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.16565				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			10.26000	10.26000	10.26000	98.66669				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.54676				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	102.00329				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.83086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.83086				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.92100				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.84500	9.84500	9.84500	101.52668				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.62368				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.98457				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.59812				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.19144				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.21417				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.94305				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.85917				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN612 On 07/03/2025 Spot Bond					0.00000	102.17012				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.07097				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	95.23700				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	103.06431				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.01226				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.81901				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	101.14763				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.31894				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	99.36161				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			14.02000	58.11038	14.02000	76.47033				0.00	0	
Total CLN628 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	100.41956				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			11.49000	98.81199	11.49000	98.78150				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.31806				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	100.38692				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.54370				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.54794				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.23978				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.20980				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.31718				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.47071				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.33475				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN642 On 17/10/2023 Spot Bond					0.00000	101.10784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.21045				0.00	400,000,000	200,000,000
Total CLN644 SPOT										0.00	400,000,000	200,000,000
Total For CLN644										0.00	400,000,000	200,000,000
CLN644 On 18/12/2024 Spot Bond					0.00000	101.80951				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.84715				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.81144				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.41400				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	99.97381				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.31718				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.31718				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	95.63100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	102.08021				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN657 On 13/10/2026 Spot Bond					0.00000	101.84538				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	102.23252				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	101.88300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	122.37200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	148.68900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	104.75231				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.35579				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.87533				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.33767				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.63197	163.87981	5.63197	133.12846				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.63197	163.87981	5.63197	133.12932				0.00	0	
Total CLN674 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.34206				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.35375				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.78237				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.85199				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	102.06681				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.73372				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.76380				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.62917				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.97017				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.96993				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.87263				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.58242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.81080				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.41856				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	87.20159		2,239,000,000,000.00		200,000,000	100,000,000	
Total CLN697 SPOT								2,239,000,000,000.00		200,000,000	100,000,000	
Total For CLN697								2,239,000,000,000.00		200,000,000	100,000,000	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.72325		5,269,300,000,000.00		460,000,000	230,000,000	
Total CLN698 SPOT								5,269,300,000,000.00		460,000,000	230,000,000	
Total For CLN698								5,269,300,000,000.00		460,000,000	230,000,000	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.02121			0.00	0		
Total CLN699 SPOT									0.00	0		
Total For CLN699									0.00	0		
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.73561		8,688,000,000,000.00		800,000,000	400,000,000	
Total CLN702 SPOT								8,688,000,000,000.00		800,000,000	400,000,000	
Total For CLN702								8,688,000,000,000.00		800,000,000	400,000,000	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.72459			0.00	0		
Total CLN704 SPOT									0.00	0		
Total For CLN704									0.00	0		
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.75096			0.00	0		
Total CLN705 SPOT									0.00	0		
Total For CLN705									0.00	0		
CLN705 On 19/08/2025 Spot Bond					0.00000	100.35959			0.00	0		
Total CLN707 SPOT									0.00	0		
Total For CLN707									0.00	0		
CLN707 On 11/09/2026 Spot Bond					0.00000	102.52328			0.00	0		
Total CLN708 SPOT									0.00	0		
Total For CLN708									0.00	0		
CLN708 On 26/08/2025 Spot Bond					0.00000	101.78409			0.00	0		
Total CLN709 SPOT									0.00	0		
Total For CLN709									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN71(On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.12461			8,956,000,000,000.00	800,000,000	400,000,00
Total CLN710 SPOT									8,956,000,000,000.00	800,000,000	400,000,00
Total For CLN710									8,956,000,000,000.00	800,000,000	400,000,00
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.36343			4,038,110,000,000.00	362,000,000	181,000,00
Total CLN711 SPOT									4,038,110,000,000.00	362,000,000	181,000,00
Total For CLN711									4,038,110,000,000.00	362,000,000	181,000,00
CLN712 On 11/03/2024 Spot Bond					0.00000	101.82963			0.00	0	
Total CLN712 SPOT									0.00	0	
Total For CLN712									0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	100.44756			0.00	0	
Total CLN713 SPOT									0.00	0	
Total For CLN713									0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.79160			0.00	0	
Total CLN714 SPOT									0.00	0	
Total For CLN714									0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.79160			0.00	0	
Total CLN715 SPOT									0.00	0	
Total For CLN715									0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.79160			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	83.17948			8,198,310,000,000.00	722,000,000	361,000,00
Total CLN717 SPOT									8,198,310,000,000.00	722,000,000	361,000,00
Total For CLN717									8,198,310,000,000.00	722,000,000	361,000,00
CLN719 On 11/09/2026 Spot Bond					0.00000	101.85613			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	82.19277			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	82.51005			0.00	0	
Total CLN721 SPOT									0.00	0	
Total For CLN721									0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	99.95157			0.00	0	
Total CLN722 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.20877				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.69958				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.69958				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.69958				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.71836				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.71836				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.71836				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.66475				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.68399				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	87.31057				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.81051				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.87743				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	96.48824				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.99302				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	102.29018				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	112.13900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	95.27391				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.31425				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.88494				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.85199				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	95.45900				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.03407				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	99.97045				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN747 On 21/12/2023 Spot Bond					0.00000	101.81073				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.81468				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	99.45416				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	102.09990				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.47717				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.30592				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	102.41743				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.13783				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.18016				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.12180				0.00	0	
Total CLN760 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.77168				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	100.56037				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	100.96631				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.99648				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.41743				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	101.86399				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.65160				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond					0.00000	101.21340				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.95917				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	89.04254				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.31664				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.83477				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.74000	5.74000	5.74000	107.13241				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	99.97211				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	
CLN777 On 31/08/2026 Spot Bond					0.00000	99.96819				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.74318				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.74695				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	102.90781				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.76576				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.77404				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN785 On 30/09/2026 Spot Bond					0.00000	101.79240				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	101.79240				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	112.71699				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	112.54966				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.81861				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	96.94600				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.81861				0.00	903,000,000	213,000,000
Total CLN792 SPOT										0.00	903,000,000	213,000,000
Total For CLN792										0.00	903,000,000	213,000,000
CLN793 On 31/01/2025 Spot Bond					0.00000	101.57281				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.81861				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.81861				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.79247				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.81861				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.81878				0.00	0	
Total CLN798 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.82204				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.82204				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	99.97051				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	88.39139				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	101.05328				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.74921				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.82593				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	99.97052				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.77329				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN810 On 18/04/2028 Spot Bond			10.09500	93.46759	10.09500	93.44245				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	101.71648				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN812 On 21/07/2025 Spot Bond					0.00000	100.49640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.81861				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.81885				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.82593				0.00	876,000,000	206,000,000
Total CLN817 SPOT										0.00	876,000,000	206,000,000
Total For CLN817										0.00	876,000,000	206,000,000
CLN817 On 31/01/2030 Spot Bond					0.00000	100.74320				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.81861				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.81885				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.79248				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 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	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.81885				0.00	853,000,000	201,000,000
Total CLN824 SPOT										0.00	853,000,000	201,000,000
Total For CLN824										0.00	853,000,000	201,000,000
CLN824 On 31/07/2025 Spot Bond					0.00000	100.81885				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN826 On 31/07/2027 Spot Bond					0.00000	100.81847				0.00	853,000,000	201,000,000
Total CLN826 SPOT										0.00	853,000,000	201,000,000
Total For CLN826										0.00	853,000,000	201,000,000
CLN827 On 31/07/2025 Spot Bond					0.00000	100.81885				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	89.36971				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.81861				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	98.04269				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	99.97552				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	100.81847				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			10.29000	10.29000	10.29000	97.71916				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	99.97057				0.00	883,000,000	208,000,000
Total CLN834 SPOT										0.00	883,000,000	208,000,000
Total For CLN834										0.00	883,000,000	208,000,000
CLN835 On 31/08/2026 Spot Bond					0.00000	99.97073				0.00	883,000,000	208,000,000
Total CLN835 SPOT										0.00	883,000,000	208,000,000
Total For CLN835										0.00	883,000,000	208,000,000
CLN836 On 31/08/2027 Spot Bond					0.00000	99.97074				0.00	883,000,000	208,000,000
Total CLN836 SPOT										0.00	883,000,000	208,000,000
Total For CLN836										0.00	883,000,000	208,000,000
CLN837 On 31/08/2029 Spot Bond					0.00000	99.97062				0.00	883,000,000	208,000,000
Total CLN837 SPOT										0.00	883,000,000	208,000,000

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 CLN837										0.00	883,000,000	208,000,000
CLN837 On 31/03/2027 Spot Bond					0.00000	101.79247				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.83454				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 20/07/2026 Spot Bond					0.00000	98.33500				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	97.77500				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	96.91600				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	102.13552				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 31/03/2025 Spot Bond					0.00000	101.79248				0.00	971,000,000	229,000,000
Total CLN847 SPOT										0.00	971,000,000	229,000,000
Total For CLN847										0.00	971,000,000	229,000,000
CLN847 On 31/03/2027 Spot Bond					0.00000	101.79247				0.00	971,000,000	229,000,000
Total CLN848 SPOT										0.00	971,000,000	229,000,000
Total For CLN848										0.00	971,000,000	229,000,000
CLN848 On 31/03/2029 Spot Bond					0.00000	101.79207				0.00	971,000,000	229,000,000
Total CLN849 SPOT										0.00	971,000,000	229,000,000
Total For CLN849										0.00	971,000,000	229,000,000
CLN849 On 31/07/2025 Spot Bond					0.00000	100.86778				0.00	853,000,000	201,000,000
Total CLN850 SPOT										0.00	853,000,000	201,000,000
Total For CLN850										0.00	853,000,000	201,000,000
CLN850 On 27/09/2028 Spot Bond					0.00000	102.03035				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.84807				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.92925				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	102.05098				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	102.08962				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.96568				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	101.03722				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond			100.00000		0.00000	85.24783				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.81885				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	101.94471				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.82874				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	102.12628				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	112.09000				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	94.56300				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	95.72300				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.89753				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	88.47219				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.72830				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.73569				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.73192				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	84.79918				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	99.97057				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	101.87707				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.99604				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.99604				0.00	0	
Total CLN876 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN876										0.00	0	
CLN876 On 31/01/2030 Spot Bond					0.00000	100.72663				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.54676				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.53903				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	86.15667		23,023,200,000,000.00		2,120,000,000	1,060,000,000	
Total CLN881 SPOT								23,023,200,000,000.00		2,120,000,000	1,060,000,000	
Total For CLN881								23,023,200,000,000.00		2,120,000,000	1,060,000,000	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.72437				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	84.93474				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	83.73871				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.73871				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	83.56149				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	83.70913				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.86000	5.86000	5.86000	125.98994				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	103.62718				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	102.04140				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	101.94091				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.81885				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.89045				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	99.97057				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.79240				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.47712				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	104.48000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.14704				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.65823				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN907 On 20/12/2027 Spot Bond			12.33000	12.33000	12.33000	104.54921				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	102.43000				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			11.87500	11.87500	11.87500	99.80424				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	102.25295				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	102.16683				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	102.02787				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	102.53949				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	98.36100				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond					0.00000	99.03200				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN910 On 20/06/2024 Spot Bond					0.00000	102.04157				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	100.85868				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	100.81828				0.00	0	
Total CLN912 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	102.02208				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	96.41600				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	102.35975				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond					0.00000	100.84200				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN916 On 28/02/2027 Spot Bond					0.00000	99.97067				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	101.84039				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	99.97081				0.00	1,506,000,000	357,000,000
Total CLN919 SPOT										0.00	1,506,000,000	357,000,000
Total For CLN919										0.00	1,506,000,000	357,000,000
CLN919 On 29/02/2028 Spot Bond					0.00000	99.97081				0.00	1,506,000,000	357,000,000
Total CLN920 SPOT										0.00	1,506,000,000	357,000,000
Total For CLN920										0.00	1,506,000,000	357,000,000
CLN920 On 28/02/2026 Spot Bond					0.00000	99.97065				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	99.97065				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN922 On 20/06/2030 Spot Bond					0.00000	102.37774				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN923 On 20/06/2028 Spot Bond					0.00000	102.23486				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	102.15722				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	102.17654				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	102.16688				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN927 On 31/01/2026 Spot Bond					0.00000	100.81828				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN928 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	
Total For CLN929										0.00	0	
CLN929 On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN930 On 20/06/2028 Spot Bond					0.00000	95.48330				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	101.91302				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			13.32500	13.32500	13.32500	101.32992				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN933 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN936 On 20/03/2026 Spot Bond					0.00000	102.45861				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN937 On 20/03/2025 Spot Bond					0.00000	99.83570				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN938 On 20/03/2027 Spot Bond					0.00000	100.12780				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN939 On 20/06/2028 Spot Bond					0.00000	101.53021				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN940 On 20/03/2026 Spot Bond					0.00000	102.07716				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN941 On 20/06/2030 Spot Bond					0.00000	102.00201				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	101.25686				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN943 On 31/03/2031 Spot Bond					0.00000	101.43535				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN944 On 31/03/2028 Spot Bond					0.00000	101.04865				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	101.23896				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	101.02983				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN947 On 20/06/2028 Spot Bond					0.00000	101.07349				0.00	0	
Total CLN947 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN947										0.00	0	
CLN947 On 20/06/2030 Spot Bond					0.00000	100.91686				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN948 On 20/06/2028 Spot Bond					0.00000	100.82367				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	100.68567				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN950 On 31/03/2026 Spot Bond					0.00000	100.35013				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN951 On 23/09/2026 Spot Bond					0.00000	100.25628				0.00	0	
Total CLN952 SPOT										0.00	0	
Total For CLN952										0.00	0	
CLN952 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN953 SPOT										0.00	0	
Total For CLN953										0.00	0	
CLN953 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN954 SPOT										0.00	0	
Total For CLN954										0.00	0	
CLN954 On 20/06/2028 Spot Bond					0.00000	100.21402				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
COJ05 On 05/06/2023 Spot Bond			11.39000	99.84422	11.39000	99.81312				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			12.08000	103.45674	12.08000	103.42342				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			12.20000	97.86390	12.20000	97.83206				0.00	0	70,000,00
Total COJG01 SPOT										0.00	0	70,000,00
Total For COJG01										0.00	0	70,000,00
COT02 On 03/04/2028 Spot Bond			13.85000	89.00635	13.85000	88.97380				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			12.44000	88.99921	12.44000	88.96971				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.22239				0.00	0	200,000,00
Total DSY02 SPOT										0.00	0	200,000,00
Total For DSY02										0.00	0	200,000,00
DSY03 On 21/11/2024 Spot Bond			11.19000	11.19000	11.19000	99.28101				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.97164				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.45142				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.95119				0.00	0	100,000,00
Total DSY06 SPOT										0.00	0	100,000,00
Total For DSY06										0.00	0	100,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	100.21193				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.44833				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.73620				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.76195				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.79543				0.00	0	7,500,000,00
Total DTF004 SPOT										0.00	0	7,500,000,00
Total For DTF004										0.00	0	7,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24 On 18/02/2024 Spot Bond			10.19000	102.36263	10.19000	102.33453				0.00	0	100,000,00
Total DV24 SPOT										0.00	0	100,000,00
Total For DV24										0.00	0	100,000,00
DV24/R On 18/02/2024 Spot Bond			9.69000	102.70211	9.69000	102.67527				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.70211	9.69000	102.67527				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			11.39000	97.24177	11.39000	97.21202				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.59000	96.70499	11.59000	96.67489				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.81523	10.10000	102.78724				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.81523	10.10000	102.78724				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	101.44617				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.62152				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.32105				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.58646				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.91868				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	103.24626				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	100.09807				0.00	0	161,800,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB25 SPOT										0.00	0	161,800,00
Total For DVFB25										0.00	0	161,800,00
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.22991				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	100.59150				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	99.95655				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.62743				0.00	0	3,250,000,00
Total DVFB30 SPOT										0.00	0	3,250,000,00
Total For DVFB30										0.00	0	3,250,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.61361				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC21 On 15/12/2026 Spot Bond					0.00000	104.63869				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	105.46225				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.98000	116.81799	5.98000	116.77134				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.82000	101.45417	5.82000	101.41382				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	151.63650	2.25000	151.59085				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.94500	157.67769	4.94500	157.61905				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL29 On 19/11/2029 Spot Bond			4.97000	142.03786	4.97000	141.98493				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.96000	137.89723	4.96000	137.84559				0.00	0	2,500,000,00
Total EL30 SPOT										0.00	0	2,500,000,00
Total For EL30										0.00	0	2,500,000,00
EL31 On 02/06/2031 Spot Bond			5.80000	119.15567	5.80000	119.10846				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.69000	105.33964	5.69000	105.29810				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	151.63650	2.25000	151.59085				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	203.52890				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	200.22284				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	187.56419				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	156.07852				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	155.03894				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	150.78026				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	140.19906				0.00	0	
Total ELN010 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	134.86677				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	136.99108				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	113.53013				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 02/04/2027 Spot Bond					0.00000	107.44443				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	123.17573				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.50000	99.47888	11.50000	99.44867				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.64000	13.64000	13.64000	90.78964				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.69000	13.69000	13.69000	94.06452				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.59000	11.59000	11.59000	103.10113				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.59000	11.59000	11.59000	102.11821				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.45500	13.45500	13.45500	97.43763				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.57500	12.57500	12.57500	99.77107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.95500	15.95500	15.95500	93.27305				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	99.85169				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.79751				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	102.23659				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.92009				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.66387				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	99.78986				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02 On 14/03/2025 Spot Bond					0.00000	102.38124				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF02 On 12/09/2025 Spot Bond					0.00000	101.96252				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF02 On 10/11/2025 Spot Bond					0.00000	100.50512				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	100.48377				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC5: On 14/03/2024 Spot Bond					0.00000	101.80396				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.35222				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	101.81707				0.00	0	4,500,000,00
Total EQT004 SPOT										0.00	0	4,500,000,00
Total For EQT004										0.00	0	4,500,000,00
EQT00: On 10/09/2023 Spot Bond					0.00000	102.42871				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.73231				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.70515				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	101.27938				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.80835				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	100.45468				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	100.47411				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	100.97425				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	100.34598				0.00	0	
Total ERS3B8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.35658				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.35117				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.36179				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.35150				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.37426				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.34963				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.35636				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	100.36328				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.36847				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.39000	95.13465	10.39000	95.10833			1,530,677,658,000.00	147,322,200	3,163,609,200	
Total ES26 SPOT									1,530,677,658,000.00	147,322,200	3,163,609,200	
Total For ES26									1,530,677,658,000.00	147,322,200	3,163,609,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.24897	7.85000	101.22767			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			13.06000	70.54798	13.13000	70.22208			1,748,566,832,000.00	133,887,200	2,381,036,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES33 SPOT									1,748,566,832,000.00	133,887,200	2,381,036,80
Total For ES33									1,748,566,832,000.00	133,887,200	2,381,036,80
ES33/R _{On} 15/09/2033 Spot Bond			7.50000	101.55251	7.50000	101.53219			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 _{On} 25/04/2042 Spot Bond			13.38000	67.49564	13.47000	67.03340			1,335,629,064,000.00	99,822,800	402,707,30
Total ES42 SPOT									1,335,629,064,000.00	99,822,800	402,707,30
Total For ES42									1,335,629,064,000.00	99,822,800	402,707,30
ES42/R _{On} 25/04/2042 Spot Bond			8.50000	100.82215	8.50000	100.79922			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 _{On} 03/06/2032 Spot Bond			12.44500	12.44500	12.44500	95.04635			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 _{On} 03/06/2037 Spot Bond			15.37000	15.37000	15.37000	88.03750			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 _{On} 13/06/2024 Spot Bond					0.00000	102.72478			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB17 _{On} 15/08/2024 Spot Bond					0.00000	100.40178			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 _{On} 29/10/2024 Spot Bond					0.00000	100.73232			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 _{On} 13/10/2023 Spot Bond					0.00000	101.61032			0.00	0	200,000,00
Total FIFB19 SPOT									0.00	0	200,000,00
Total For FIFB19									0.00	0	200,000,00
FIFB20 _{On} 21/11/2027 Spot Bond					0.00000	100.21180			0.00	0	
Total FIFB20 SPOT									0.00	0	
Total For FIFB20									0.00	0	
FIFG01 _{On} 05/08/2024 Spot Bond					0.00000	100.76078			0.00	0	
Total FIFG01 SPOT									0.00	0	
Total For FIFG01									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.41287				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.02220				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.21923				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.22140				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	101.85979				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	105.21574				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.64756				0.00	0	1,300,000,00
Total FRB26 SPOT										0.00	0	1,300,000,00
Total For FRB26										0.00	0	1,300,000,00
FRB27 On 03/06/2026 Spot Bond			10.17000	99.96886	10.17000	99.94162				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.51832				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.01690				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			10.09000	96.17663	10.09000	96.15077				0.00	0	
Total FRB30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB30									0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.91427			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	102.58024			0.00	0	100,000,00
Total FRB32 SPOT									0.00	0	100,000,00
Total For FRB32									0.00	0	100,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	102.81512			0.00	0	
Total FRB33 SPOT									0.00	0	
Total For FRB33									0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	101.17283			0.00	0	
Total FRB34 SPOT									0.00	0	
Total For FRB34									0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	100.97329			0.00	0	
Total FRB35 SPOT									0.00	0	
Total For FRB35									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.97300	327.59920	3.97300	327.48540			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.40000	4.40000	4.40000	167.07781			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.79000	215.96105	4.79000	215.88146			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.11000	5.11000	5.11000	116.13544			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.82000	5.82000	5.82000	229.18205			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.77000	96.30612	5.77000	96.26810			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.78000	96.69891	5.78000	96.66056			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			10.12000	10.12000	10.12000	87.11693				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			10.11000	10.11000	10.11000	86.14497				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.25000	5.25000	5.25000	164.81790				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	99.66642				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.34102				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.82484				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.76653				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.59557				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.40690				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.41093				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29! On 20/06/2024 Spot Bond					0.00000	102.33411				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30! On 11/11/2024 Spot Bond					0.00000	101.58948				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30! On 31/05/2024 Spot Bond					0.00000	99.97039				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30! On 06/11/2023 Spot Bond					0.00000	100.84389				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30! On 31/05/2024 Spot Bond					0.00000	100.55316				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30! On 20/06/2024 Spot Bond					0.00000	101.78054				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31! On 20/12/2024 Spot Bond					0.00000	101.94097				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31! On 20/06/2024 Spot Bond					0.00000	102.06090				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31! On 13/10/2026 Spot Bond					0.00000	99.03781				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31! On 15/09/2033 Spot Bond					0.00000	102.05223				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31! On 31/07/2034 Spot Bond					0.00000	100.86391				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31! On 20/12/2024 Spot Bond					0.00000	101.92550				0.00	0	
Total FRC318 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	97.40882				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	102.16191				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.95425				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.48488				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.55322				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.15986				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	102.18148				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.36547				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	102.30803				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.77298				0.00	0	150,000,00
Total FRC343 SPOT										0.00	0	150,000,00
Total For FRC343										0.00	0	150,000,00
FRC34: On 20/12/2025 Spot Bond					0.00000	100.94109				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.45282				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.98583				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.90873				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.86712				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	99.97235				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 31/07/2023 Spot Bond					0.00000	100.95241				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.92821				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.92879				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.93509				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.94076				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.87606				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36: On 31/03/2024 Spot Bond					0.00000	101.59762				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.66355				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.22488				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.47637				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	88.50506				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	99.97104				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	87.38438				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	87.52696				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	88.83869				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	85.83881				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	85.69623				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.82290				0.00	0	
Total FRC378 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	102.00776				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	98.95601				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.38142				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.38142				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.35503				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.35503				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	102.30497				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	100.93466				0.00	0	5,900,000,00
Total FRC389 SPOT										0.00	0	5,900,000,00
Total For FRC389										0.00	0	5,900,000,00
FRC39: On 11/11/2024 Spot Bond					0.00000	100.54310				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.82242				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.93462				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.04906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2024 Spot Bond					0.00000	101.26937				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.09958				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.16233				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	100.07894				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			12.97500	12.97500	12.97500	96.76502				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.12801				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	90.54349				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			19.29000	19.29000	19.29000	86.54611				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.97500	11.97500	11.97500	101.46357				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	101.69755				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	101.38999				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC408 On 23/09/2025 Spot Bond					0.00000	99.26729				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC409 On 23/09/2025 Spot Bond			14.89000	14.89000	14.89000	94.90869				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC410 On 30/04/2027 Spot Bond					0.00000	100.93466				0.00	876,000,000	206,000,000
Total FRC410 SPOT										0.00	876,000,000	206,000,000
Total For FRC410										0.00	876,000,000	206,000,000
FRC411 On 31/05/2027 Spot Bond					0.00000	99.96847				0.00	883,000,000	208,000,000
Total FRC411 SPOT										0.00	883,000,000	208,000,000
Total For FRC411										0.00	883,000,000	208,000,000
FRC412 On 30/04/2029 Spot Bond					0.00000	101.02590				0.00	883,000,000	208,000,000
Total FRC412 SPOT										0.00	883,000,000	208,000,000
Total For FRC412										0.00	883,000,000	208,000,000
FRC413 On 31/05/2027 Spot Bond					0.00000	99.96955				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	99.96977				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	102.03299				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC416 On 31/05/2027 Spot Bond					0.00000	99.96858				0.00	967,000,000	228,000,000
Total FRC416 SPOT										0.00	967,000,000	228,000,000
Total For FRC416										0.00	967,000,000	228,000,000
FRC417 On 30/04/2029 Spot Bond					0.00000	101.01926				0.00	967,000,000	228,000,000
Total FRC417 SPOT										0.00	967,000,000	228,000,000
Total For FRC417										0.00	967,000,000	228,000,000
FRC418 On 27/09/2028 Spot Bond					0.00000	102.03035				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC419 On 27/09/2028 Spot Bond					0.00000	102.06506				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRC422									0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.06506			0.00	0	
Total FRC423 SPOT									0.00	0	
Total For FRC423									0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	99.97062			0.00	0	
Total FRC424 SPOT									0.00	0	
Total For FRC424									0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.93455			0.00	0	5,000,000,00
Total FRC425 SPOT									0.00	0	5,000,000,00
Total For FRC425									0.00	0	5,000,000,00
FRC42: On 30/09/2027 Spot Bond					0.00000	101.79244			0.00	0	
Total FRC426 SPOT									0.00	0	
Total For FRC426									0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.87380			0.00	0	
Total FRC427 SPOT									0.00	0	
Total For FRC427									0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	102.02973			0.00	0	
Total FRC428 SPOT									0.00	0	
Total For FRC428									0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.85813			0.00	0	5,000,000,00
Total FRC429 SPOT									0.00	0	5,000,000,00
Total For FRC429									0.00	0	5,000,000,00
FRC43: On 31/10/2026 Spot Bond					0.00000	100.86548			0.00	0	5,000,000,00
Total FRC430 SPOT									0.00	0	5,000,000,00
Total For FRC430									0.00	0	5,000,000,00
FRC43: On 31/08/2027 Spot Bond					0.00000	99.97081			0.00	0	
Total FRC431 SPOT									0.00	0	
Total For FRC431									0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.93458			0.00	0	
Total FRC432 SPOT									0.00	0	
Total For FRC432									0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.97081			0.00	0	
Total FRC433 SPOT									0.00	0	
Total For FRC433									0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.96943			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	100.21150				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	102.01234				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/08/2027 Spot Bond					0.00000	99.58601				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	99.57694				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC439 On 31/08/2027 Spot Bond					0.00000	99.97054				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	99.97054				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC442 On 20/12/2027 Spot Bond					0.00000	102.08004				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC443 On 23/09/2026 Spot Bond					0.00000	101.97123				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC444 On 28/10/2023 Spot Bond					0.00000	100.86599				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC445 On 31/08/2027 Spot Bond					0.00000	99.97081				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC446 On 15/03/2028 Spot Bond					0.00000	102.22235				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	

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(O)n 31/08/2027 Spot Bond					0.00000	99.97081				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	99.97054				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45(O)n 20/12/2030 Spot Bond					0.00000	102.09925				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45(O)n 28/06/2026 Spot Bond					0.00000	101.57762				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45(O)n 28/10/2023 Spot Bond					0.00000	100.86599				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45(O)n 29/10/2025 Spot Bond					0.00000	100.85738				0.00	0	2,000,000,00
Total FRC453 SPOT										0.00	0	2,000,000,00
Total For FRC453										0.00	0	2,000,000,00
FRC45(O)n 20/06/2028 Spot Bond					0.00000	101.85774				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45(O)n 21/01/2030 Spot Bond					0.00000	101.08353				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45(O)n 18/04/2028 Spot Bond					0.00000	101.26625				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45(O)n 16/11/2027 Spot Bond					0.00000	100.38057				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45(O)n 20/12/2029 Spot Bond					0.00000	101.99299				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45(O)n 31/07/2025 Spot Bond					0.00000	100.99892				0.00	0	
Total FRC459 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRC459									0.00	0	
FRC46 On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			88,300,000,000,000.00	883,000,000	208,000,00
Total FRC460 SPOT									88,300,000,000,000.00	883,000,000	208,000,00
Total For FRC460									88,300,000,000,000.00	883,000,000	208,000,00
FRC46 On 30/04/2025 Spot Bond					0.00000	100.99427			0.00	967,000,000	228,000,00
Total FRC461 SPOT									0.00	967,000,000	228,000,00
Total For FRC461									0.00	967,000,000	228,000,00
FRC46 On 30/04/2026 Spot Bond					0.00000	100.93466			0.00	408,000,000	96,500,00
Total FRC462 SPOT									0.00	408,000,000	96,500,00
Total For FRC462									0.00	408,000,000	96,500,00
FRC46 On 20/04/2032 Spot Bond					0.00000	101.21687			0.00	1,298,000,000	306,000,00
Total FRC463 SPOT									0.00	1,298,000,000	306,000,00
Total For FRC463									0.00	1,298,000,000	306,000,00
FRC46 On 20/03/2026 Spot Bond					0.00000	101.69042			0.00	0	
Total FRC464 SPOT									0.00	0	
Total For FRC464									0.00	0	
FRC46 On 06/11/2024 Spot Bond					0.00000	100.58449			0.00	0	
Total FRC465 SPOT									0.00	0	
Total For FRC465									0.00	0	
FRC46 On 01/10/2024 Spot Bond					0.00000	100.00000			0.00	0	
Total FRC466 SPOT									0.00	0	
Total For FRC466									0.00	0	
FRC46 On 20/12/2023 Spot Bond					0.00000	100.35615			0.00	0	
Total FRC467 SPOT									0.00	0	
Total For FRC467									0.00	0	
FRC46 On 31/08/2027 Spot Bond					0.00000	99.97220			0.00	0	
Total FRC468 SPOT									0.00	0	
Total For FRC468									0.00	0	
FRC46 On 31/01/2028 Spot Bond					0.00000	100.33267			0.00	0	
Total FRC469 SPOT									0.00	0	
Total For FRC469									0.00	0	
FRC47 On 31/07/2023 Spot Bond				275.54551	0.00000	100.00000			0.00	0	
Total FRC470 SPOT									0.00	0	
Total For FRC470									0.00	0	
FRC47 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,900,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC471 SPOT										0.00	0	5,900,000.00
Total For FRC471										0.00	0	5,900,000.00
FRC47 On 30/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total FRC472 SPOT										0.00	0	5,000,000.00
Total For FRC472										0.00	0	5,000,000.00
FRC47 On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00		5,000,000,000	5,000,000,000	5,000,000.00
Total FRC473 SPOT										10,000,000,000,000.00	5,000,000,000	5,000,000.00
Total For FRC473										10,000,000,000,000.00	5,000,000,000	5,000,000.00
FRC47 On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		5,000,000,000	5,000,000,000	5,000,000.00
Total FRC474 SPOT										10,000,000,000,000.00	5,000,000,000	5,000,000.00
Total For FRC474										10,000,000,000,000.00	5,000,000,000	5,000,000.00
FRI33 On 28/02/2033 Spot Bond			5.31000	109.73869	5.31000	109.69683				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.57000	116.95346	5.57000	116.90773				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.91145				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.74541				0.00	1,700,000,000	1,000,000.00
Total FRJ24 SPOT										0.00	1,700,000,000	1,000,000.00
Total For FRJ24										0.00	1,700,000,000	1,000,000.00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.60483				0.00	300,000,000	
Total FRJ25 SPOT										0.00	300,000,000	
Total For FRJ25										0.00	300,000,000	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.85494				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.46090				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.22181				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.37074				0.00	0	250,200,00
Total FRJ28 SPOT										0.00	0	250,200,00
Total For FRJ28										0.00	0	250,200,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.88258				0.00	0	2,430,000,00
Total FRJ29 SPOT										0.00	0	2,430,000,00
Total For FRJ29										0.00	0	2,430,000,00
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.45029				0.00	2,400,000,000	1,200,000,00
Total FRJ29S SPOT										0.00	2,400,000,000	1,200,000,00
Total For FRJ29S										0.00	2,400,000,000	1,200,000,00
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.82957				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.53665				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.65615				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.11800	5.11800	5.11800	103.62798				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.65000	5.65000	5.65000	115.83505				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.74205				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.68000	115.48132	5.68000	115.43583				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.70000	226.81749	5.70000	226.72819				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			6.00000	111.32332	6.00000	111.27850				0.00	0	
Total FRS110 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.70000	5.70000	5.70000	226.72819				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			5.15000	165.14438	5.15000	165.08168				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	117.27356	3.70500	117.23361				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.62000	116.28154	5.62000	116.23592				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.82000	224.52512	5.82000	224.43600				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.82000	224.52512	5.82000	224.43600				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.33000	167.32556	4.33000	167.26574				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.90000	223.01209	5.90000	222.92312				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.82000	113.63966	5.82000	113.59446				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.12000	212.83031	5.12000	212.75002				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.57000	104.35417	6.57000	104.31057				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.33000	210.86527	5.33000	210.78453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.39000	210.30768	5.39000	210.22683				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.41000	213.64630	6.41000	213.55817				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.52000	104.94398	6.52000	104.90027				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.82000	5.82000	5.82000	113.59446				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.61000	114.49190	5.61000	116.36990				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.20000	212.07926	5.20000	211.99877				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.18000	217.81104	6.18000	217.72251				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.33000	210.86527	5.33000	210.78453				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.33000	210.86527	5.33000	210.78453				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.73100	216.52635	4.73100	216.44691				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			5.10000	165.27629	5.10000	165.21377				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS149 On 31/03/2028 Spot Bond			5.68000	207.63652	5.68000	207.55509				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.72000	207.27116	5.72000	207.18967				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			5.07000	165.35551	5.07000	165.29309				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.19500	212.12609	5.19500	212.04564				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.73000	5.73000	5.73000	207.09842				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	101.11084				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.85529				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	101.70885				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	191.35546				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	155.92789				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	221.96539				0.00	0	
Total FRS187 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	246.62474				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.60686				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.65727				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.48620				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.10323				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.23284				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.31055				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	102.08758				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.77298				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.41696				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23(On 13/10/2023 Spot Bond					0.00000	99.08974				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	106.88814				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	71.91509				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	102.90754				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	113.89621				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	101.48471				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	100.51440				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	99.92620				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25(On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25(On 23/01/2024 Spot Bond					0.00000	134.79365				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	102.15479				0.00	0	
Total FRS260 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	99.96972				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.77279				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	137.42228				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.78101				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.77442				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	102.05758				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	102.20140				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.53793				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	101.84127				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			11.33000	11.33000	11.33000	93.09100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			11.33000	11.33000	11.33000	93.09100				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.92116				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.94048				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 12/02/2024 Spot Bond					0.00000	95.40143				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 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 09/05/2025 Spot Bond					0.00000	115.87510				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 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	100.37762				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 06/07/2023 Spot Bond					0.00000	101.46373				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.93466				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS308 On 31/07/2023 Spot Bond					0.00000	100.09538				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	110.00651				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			10.59000	10.59000	10.59000	101.92381				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.91403				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	99.65497				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.75992				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	99.85937				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS316 On 31/12/2027 Spot Bond					0.00000	101.79233				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	93.18039				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/11/2023 Spot Bond			5.30000	5.30000	5.30000	99.61651				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	92.34405				0.00	0	
Total FRS320 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS320										0.00	0	
FRS32 On 13/05/2024 Spot Bond					0.00000	104.62126				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS32 On 16/05/2028 Spot Bond					0.00000	63.02055				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS32 On 20/11/2023 Spot Bond					0.00000	96.07935				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS32 On 31/07/2023 Spot Bond				275.54551	0.00000	100.00000				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS32 On 31/07/2023 Spot Bond				275.54551	0.00000	100.00000				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS32 On 31/07/2023 Spot Bond				100.16774	0.00000	100.00000				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS32 On 31/07/2023 Spot Bond				100.16774	0.00000	100.00000				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS32 On 31/07/2023 Spot Bond				100.16774	0.00000	100.00000				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.61300	3.61300	3.61300	328.08990				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.99300	329.24174	2.99300	329.13611				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.35300	3.35300	3.35300	328.52783				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.67327				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.52000	106.49581	5.52000	106.45433				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.19000	64.48918	5.19000	110.15990				0.00	0	80,000,00
Total FRS81 SPOT										0.00	0	80,000,00
Total For FRS81										0.00	0	80,000,00
FRS85 On 31/01/2025 Spot Bond			4.22000	4.22000	4.22000	167.56161				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.50000	4.50000	4.50000	166.80983				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.41300	4.41300	4.41300	326.74956				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.87000	100.93219	9.87000	106.26486				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.94000	102.98082	9.94000	102.95323				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			10.28500	99.36081	10.28500	99.33359			181,744,178,000.00		17,670,800	90,509,10
Total FRX26 SPOT									181,744,178,000.00		17,670,800	90,509,10
Total For FRX26									181,744,178,000.00		17,670,800	90,509,10
FRX27 On 07/03/2027 Spot Bond			10.52000	101.31580	10.52000	101.28758				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			10.73000	101.09812	10.73000	101.06894				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			11.27500	96.18524	11.27500	96.15610				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX31 On 21/02/2031 Spot Bond			11.44000	92.78643	11.44000	92.75792				221,576,784,000.00	19,368,600	99,206,70
Total FRX31 SPOT										221,576,784,000.00	19,368,600	99,206,70
Total For FRX31										221,576,784,000.00	19,368,600	99,206,70
FRX32 On 31/03/2032 Spot Bond			11.62500	95.71839	11.62500	95.68884				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			13.11500	64.42568	13.11500	64.40332				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.24911				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.20311				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.19770				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.43260				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.20241				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.97745				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.99366				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	102.08505				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.25216				0.00	0	
Total GH5A21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.02000				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.13419				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.16312				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.71000	120.14300	4.71000	120.09890				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.83598				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.89900	101.25783	9.89900	101.23137				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.63647				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.60000	102.46621	8.60000	102.44264				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.70251				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.37199				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.59408				0.00	500,000,000	500,000,000
Total GRT26G SPOT										0.00	500,000,000	500,000,000
Total For GRT26G										0.00	500,000,000	500,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	101.49858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	102.03261				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	102.58689				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.02444				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.37149				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.67835				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.85054				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.61468				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.56119				0.00	0	10,000,000,00
Total GRT38 SPOT										0.00	0	10,000,000,00
Total For GRT38										0.00	0	10,000,000,00
GRT39 On 30/04/2026 Spot Bond					0.00000	100.71181				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.61152				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.04800				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT45 On 24/06/2023 Spot Bond					0.00000	101.80905				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.26023				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.20886				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	102.11441				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	102.57980				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.92358				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	102.00747				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.54796				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.29437				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.50345				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			10.22000	10.22000	10.22000	100.82424				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.20719				0.00	0	
Total H10T6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	100.92886				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	101.38983				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T2 On 30/06/2023 Spot Bond					0.00000	101.33718				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.30669				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	100.35473				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.79247				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	99.58204				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.11972				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.75340				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.52925				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.98715				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	102.37034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.05491				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.77885				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.67094				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	101.40613				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	101.43746				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.27300	327.09956	4.27300	326.98334				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.40300	4.40300	4.40300	330.14301				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.58000	96.74664	11.58000	96.71656				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.46000	76.53835	5.46000	110.83853				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			13.14000	80.57519	13.14000	80.54686			469,542,132,000.00		35,733,800	4,533,028,30
Total HWAY34 SPOT									469,542,132,000.00		35,733,800	4,533,028,30
Total For HWAY34									469,542,132,000.00		35,733,800	4,533,028,30
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.11343	100.00000	12.08631				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2035 Spot Bond			13.20000	79.42570	13.20000	79.39765				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.10755	100.00000	12.08045				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.71500	168.98643	3.65000	169.10587		123,693,749,886,000.00		33,295,760,400	545,858,664,90	
Total I2025 SPOT								123,693,749,886,000.00		33,295,760,400	545,858,664,90	
Total For I2025								123,693,749,886,000.00		33,295,760,400	545,858,664,90	
I2029 On 31/03/2029 Spot Bond			4.28000	121.48351	4.24000	121.70289		255,953,251,648,000.00		59,802,161,600	269,844,634,40	
Total I2029 SPOT								255,953,251,648,000.00		59,802,161,600	269,844,634,40	
Total For I2029								255,953,251,648,000.00		59,802,161,600	269,844,634,40	
I2031 On 31/01/2031 Spot Bond			4.43500	100.85487	4.43500	100.81853		97,570,000,000,000.00		22,000,000,000	13,000,000,00	
Total I2031 SPOT								97,570,000,000,000.00		22,000,000,000	13,000,000,00	
Total For I2031								97,570,000,000,000.00		22,000,000,000	13,000,000,00	
I2033 On 28/02/2033 Spot Bond			4.82000	114.42459	4.81000	114.48039		521,823,923,536,000.00		108,262,224,800	377,997,789,00	
Total I2033 SPOT								521,823,923,536,000.00		108,262,224,800	377,997,789,00	
Total For I2033								521,823,923,536,000.00		108,262,224,800	377,997,789,00	
I2038 On 31/01/2038 Spot Bond			4.96000	125.53552	4.92000	126.07687		395,131,755,584,000.00		79,663,660,400	472,396,486,00	
Total I2038 SPOT								395,131,755,584,000.00		79,663,660,400	472,396,486,00	
Total For I2038								395,131,755,584,000.00		79,663,660,400	472,396,486,00	
I2046 On 31/03/2046 Spot Bond			5.01500	108.09097	4.97000	108.81051		638,617,267,939,500.00		127,341,429,300	414,748,867,90	
Total I2046 SPOT								638,617,267,939,500.00		127,341,429,300	414,748,867,90	
Total For I2046								638,617,267,939,500.00		127,341,429,300	414,748,867,90	
I2050 On 31/12/2050 Spot Bond			4.92000	111.60684	4.93000	111.37419		421,093,960,728,000.00		85,588,203,400	401,131,489,00	
Total I2050 SPOT								421,093,960,728,000.00		85,588,203,400	401,131,489,00	
Total For I2050								421,093,960,728,000.00		85,588,203,400	401,131,489,00	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.42140				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.20692				0.00	0	150,000,00
Total IBG02 SPOT										0.00	0	150,000,00
Total For IBG02										0.00	0	150,000,00
IBL109 On 07/12/2023 Spot Bond			4.07300	327.43249	4.07300	327.31788				0.00	0	
Total IBL109 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL109										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.72342				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.47416				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.14499				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.20983				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.03239				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.87101				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.80542				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.79992				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.54667				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.01160				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.01424				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.26574				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.80664				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.39489				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.18349				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.43763				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.45285				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.23003				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.11031				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.01587				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.18213				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	102.16657				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.62558				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL192 On 08/10/2026 Spot Bond					0.00000	101.23951				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.80776				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.39857				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.80316				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.47538				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.20568				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	102.02465				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	102.11833				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.69919				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.29137				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.30296				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.81157				0.00	0	
Total IBL216 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.69056				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.49406				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.40584				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			9.15000	9.15000	9.15000	98.43632				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.44981				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.29918				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.01760				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	89.27580				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	99.73433				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.85679				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	102.03542				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.74466				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			10.05000	10.05000	10.05000	101.83771				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.54214				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.58435				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	98.59841				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.02383				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.31362				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.11095				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.13597				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	103.00164				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.76227				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.78795				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL243 On 04/08/2023 Spot Bond					0.00000	100.61745				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.95500	10.95500	10.95500	96.78641				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.35304				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.55947				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			9.10000	101.34550	9.10000	101.26274				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.20878				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.56548				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.02427				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	99.77974				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.80822				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.91154				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.31212				0.00	0	
Total IBL260 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.68663				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.70181				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.54581				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.72557				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	100.32137				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.35696				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	100.16173				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.92912				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL60 On 17/02/2024 Spot Bond			10.38000	102.80191	10.38000	102.77317				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.78365				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.63000	98.73240	10.63000	98.70463				0.00	0	1,593,000,00
Total IDCG06 SPOT										0.00	0	1,593,000,00
Total For IDCG06										0.00	0	1,593,000,00
IDCG06 On 13/05/2030 Spot Bond			11.99000	97.22822	11.99000	97.04737				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			11.19000	98.74778	11.19000	104.10857				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.73760				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.89529				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.55959				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.77728				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.40897				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.78613				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.94000	98.07616	9.94000	102.39726				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.59921				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.21408				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.98204				0.00	0	150,000.00
Total INLV07 SPOT										0.00	0	150,000.00
Total For INLV07										0.00	0	150,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV08 On 12/06/2026 Spot Bond					0.00000	106.50220				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.61960				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	99.77672				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.78983				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.67605				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	101.85137				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.12422				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.74342				0.00	0	100,000,00
Total IPF30 SPOT										0.00	0	100,000,00
Total For IPF30										0.00	0	100,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	102.26451				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.51903				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.91155				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.18459				0.00	0	
Total IPF35 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.18637				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.18180				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.18551				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	100.18637				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFC42 On 29/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00	68,000,000,000	38,500,000,00	
Total IPFC42 SPOT									10,000,000,000,000.00	68,000,000,000	38,500,000,00	
Total For IPFC42									10,000,000,000,000.00	68,000,000,000	38,500,000,00	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.16506				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.17995				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.97627				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.26991				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	99.82736				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	99.85313				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.82481				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.42294				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	99.82773				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.84447				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.35904				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			9.32000	100.53917	9.32000	100.51402				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.24096				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			8.33000	102.19235	8.33000	102.16935				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.64246				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC200 On 31/08/2023 Spot Bond			9.37000	101.33179	9.37000	101.30639				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	102.32395				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			9.31000	101.31745	9.31000	101.29221				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.39909				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.79544				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2025 Spot Bond					0.00000	101.59468				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.55000	99.01894	9.55000	98.99370				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			10.24500	10.24500	10.24500	100.24601				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	103.04123				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.72710				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.28425				0.00	0	
Total IVC224 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			11.19000	11.19000	11.19000	100.64675				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	99.94900				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.56000	10.56000	10.56000	100.06304				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.10446				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.53500	9.53500	9.53500	100.57002				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			10.16000	10.16000	10.16000	100.58831				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.02505				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.94091				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.92945				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	98.57632				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.96024				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	99.91625				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.93511				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.91192				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	99.91706				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	101.50040				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	102.10146				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.85309				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				100.63830	0.00000	101.24328				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				100.63830	0.00000	101.45807				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	101.09420				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	100.90305				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			9.11000	9.11000	9.11000	100.43251				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC252 On 20/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	100.16872				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVZ138 On 01/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.67884				0.00	0	
Total IVZ138 SPOT										0.00	0	
Total For IVZ138										0.00	0	
IVZ140 On 08/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.51904				0.00	0	
Total IVZ140 SPOT										0.00	0	
Total For IVZ140										0.00	0	
IVZ142 On 06/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.56464				0.00	0	
Total IVZ142 SPOT										0.00	0	
Total For IVZ142										0.00	0	
IVZ143 On 15/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.35974				0.00	0	
Total IVZ143 SPOT										0.00	0	
Total For IVZ143										0.00	0	
IVZ144 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ144 SPOT										0.00	0	
Total For IVZ144										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	102.07077				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.21793				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.86968				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.11376				0.00	0	
Total KAP017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	101.86647				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.83882				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.93849				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	102.82540				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.30216				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.00048				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	101.29950				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.48196				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.51421				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.55025				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.30125				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.30541				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.69000	110.80263	10.69000	110.77127				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.59592				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.11931				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.89249				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	102.15652				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.72855				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.95028				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.21418				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.21846				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.22274				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.51337				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MAR02 On 17/09/2024 Spot Bond					0.00000	102.71468				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			15.31500	15.31500	15.31500	98.44157				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.31311				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.33426				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.85052				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.04817				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07 On 30/09/2025 Spot Bond					0.00000	101.61522				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.78217				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.60401				0.00	0	129,200,00
Total MBP045 SPOT										0.00	0	129,200,00
Total For MBP045										0.00	0	129,200,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.30146				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.72796				0.00	25,250,000,000	18,500,000,00
Total MBP049 SPOT										0.00	25,250,000,000	18,500,000,00
Total For MBP049										0.00	25,250,000,000	18,500,000,00
MBP05 On 26/03/2024 Spot Bond					0.00000	101.54605				0.00	0	
Total MBP052 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.94000	9.94000	9.94000	105.94109				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.61714				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.65585				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.88534				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.61000	100.58177	10.61000	100.55321				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	103.40297				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.84000	90.80401	10.84000	90.71549				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.66839				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			11.25500	94.84198	11.25500	94.81376				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.68157				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	99.86454				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.28514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.96175				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.45531				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	100.91828				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.53347				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.02569				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.84059				0.00	15,600,000,000	7,800,000,000
Total MTN21 SPOT										0.00	15,600,000,000	7,800,000,000
Total For MTN21										0.00	15,600,000,000	7,800,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	100.98998				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.53500	97.62065	10.53500	97.59296				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.92649				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.14776				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.31905				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN27 On 29/06/2028 Spot Bond					0.00000	103.84905				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.41359				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.70599				0.00	0	939,600,00
Total MTN29 SPOT										0.00	0	939,600,00
Total For MTN29										0.00	0	939,600,00
MTN30 On 15/09/2028 Spot Bond					0.00000	103.51692				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	102.29235				0.00	200,000,000	100,000,00
Total MTN31 SPOT										0.00	200,000,000	100,000,00
Total For MTN31										0.00	200,000,000	100,000,00
MTN32 On 13/09/2027 Spot Bond					0.00000	102.80650				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	102.82075				0.00	200,000,000	100,000,00
Total MTN33 SPOT										0.00	200,000,000	100,000,00
Total For MTN33										0.00	200,000,000	100,000,00
MTN35 On 14/11/2027 Spot Bond					0.00000	100.92319				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.40338				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.22166				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.36109				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.21940				0.00	0	
Total MWAR07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR07										0.00	0	
MWAR07 On 22/05/2025 Spot Bond					0.00000	100.21952				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR08 On 22/11/2025 Spot Bond					0.00000	100.21235				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR09 On 22/11/2023 Spot Bond					0.00000	100.19989				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.98357				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.22512				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.44718				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			10.34000	103.21712	10.34000	103.18838				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.45000	100.97963	11.45000	100.94857				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.98003				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.79786				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.90173				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.79259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.84930				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.79000	101.85716	9.79000	101.83070				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			10.09000	101.79482	10.09000	101.76713				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			10.22000	100.37766	10.22000	100.35033				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			10.30500	100.11127	10.30500	100.08363				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			10.41500	104.49854	10.41500	104.46923				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			9.06800	103.84581	9.06800	103.82079				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			10.44000	102.08027	10.44000	102.05204				0.00	0	1,000,000.00
Total NBK24A SPOT										0.00	0	1,000,000.00
Total For NBK24A										0.00	0	1,000,000.00
NBK25 On 12/02/2025 Spot Bond					0.00000	101.82297				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.21176				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			10.03500	103.40427	10.03500	103.37676				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK28 On 02/08/2023 Spot Bond			9.10000	103.38121	9.10000	103.35583				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			10.18000	104.29996	10.18000	104.27136				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			9.79000	102.49384	9.79000	102.46678				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			9.71000	100.37902	9.71000	100.35343				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.05171				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.33073				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.14392				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	100.91596				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	100.88132				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.39517				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49 On 09/11/2023 Spot Bond					0.00000	100.77165				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50 On 09/11/2025 Spot Bond					0.00000	100.99233				0.00	0	
Total NBK50B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.59405				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.98654				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.35954				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	101.08231				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK56 On 01/08/2026 Spot Bond					0.00000	100.88287				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK57 On 01/08/2029 Spot Bond					0.00000	100.42787				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK58 On 24/02/2025 Spot Bond					0.00000	100.59633				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK60 On 24/02/2027 Spot Bond					0.00000	100.05440				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK61 On 15/04/2024 Spot Bond					0.00000	101.21649				0.00	0	344,100,00
Total NBK61 SPOT										0.00	0	344,100,00
Total For NBK61										0.00	0	344,100,00
NBK62 On 21/02/2026 Spot Bond					0.00000	100.14896				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK63 On 15/04/2028 Spot Bond					0.00000	101.52118				0.00	0	
Total NBK63 SPOT										0.00	0	
Total For NBK63										0.00	0	
NBK64 On 21/02/2028 Spot Bond					0.00000	100.16523				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
Total NBKB65 SPOT										0.00	0	200,000,00
Total For NBKB65										0.00	0	200,000,00
NBKB6 On 21/02/2030 Spot Bond					0.00000	100.20454				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.20601				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.71809				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			11.43500	101.47055	11.43500	101.43990				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.81932				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.09000	101.56886	11.09000	101.53907				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.82899				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.84427				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.86361				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	102.34037				0.00	0	
Total NDAL02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	102.34037				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.11265				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.18897				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.48265				0.00	1,760,000,000	880,000,00
Total NGL06 SPOT										0.00	1,760,000,000	880,000,00
Total For NGL06										0.00	1,760,000,000	880,000,00
NGL07 On 09/04/2024 Spot Bond					0.00000	102.06520				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.54092				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.66930				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.63943				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.29656				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	102.28666				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	103.65113				0.00	0	90,000,00
Total NGT103 SPOT										0.00	0	90,000,00
Total For NGT103										0.00	0	90,000,00
NGT10: On 15/01/2025 Spot Bond					0.00000	104.84921				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.28315				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.94412				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.56578				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	106.68300				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.82037				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	103.42402				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	102.02285				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	102.36710				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.27202				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	102.29084				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.97699				0.00	0	18,000,000,00
Total NHM016 SPOT										0.00	0	18,000,000,00
Total For NHM016										0.00	0	18,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2024 Spot Bond					0.00000	102.46604				0.00	550,000,000	550,000,000
Total NHM019 SPOT										0.00	550,000,000	550,000,000
Total For NHM019										0.00	550,000,000	550,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	101.29530				0.00	0	0
Total NHM020 SPOT										0.00	0	0
Total For NHM020										0.00	0	0
NHM02 On 26/11/2026 Spot Bond					0.00000	102.11521				0.00	0	0
Total NHM021 SPOT										0.00	0	0
Total For NHM021										0.00	0	0
NHM02 On 23/09/2027 Spot Bond					0.00000	102.07289				0.00	0	0
Total NHM022 SPOT										0.00	0	0
Total For NHM022										0.00	0	0
NHM02 On 21/10/2025 Spot Bond					0.00000	101.15205				0.00	0	0
Total NHM023 SPOT										0.00	0	0
Total For NHM023										0.00	0	0
NHM02 On 25/05/2024 Spot Bond					0.00000	100.13063				0.00	0	0
Total NHM024 SPOT										0.00	0	0
Total For NHM024										0.00	0	0
NHM02 On 25/05/2026 Spot Bond					0.00000	100.14409				0.00	1,060,000,000	1,060,000,000
Total NHM025 SPOT										0.00	1,060,000,000	1,060,000,000
Total For NHM025										0.00	1,060,000,000	1,060,000,000
NHM02 On 25/05/2028 Spot Bond					0.00000	100.15381				0.00	0	0
Total NHM026 SPOT										0.00	0	0
Total For NHM026										0.00	0	0
NI202 On 07/12/2033 Spot Bond			5.87000	5.87000	5.87000	223.48902				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI210 On 31/03/2028 Spot Bond			4.70000	4.70000	4.70000	216.74470				0.00	0	0
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0
NI25 On 31/01/2025 Spot Bond			4.40500	4.40500	4.40500	167.06439				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			5.13000	5.13000	5.13000	116.01088				0.00	0	0
Total NI29 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.67000	5.67000	5.67000	115.56872				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.51000	4.51000	4.51000	166.78306				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	280.11435	3.45000	280.02104				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.31000	4.31000	4.31000	167.31947				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.34500	4.34500	4.34500	220.18865				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.49000	218.85331	4.49000	218.77441				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.57000	91.30123	5.57000	116.90772				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.56620				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	148.04452				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	98.50732				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	98.97929				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.09896				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.63646				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	97.43475				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.49915				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.21517				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.12119				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.44619				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.95590				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	93.68958				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN057 On 26/08/2025 Spot Bond					0.00000	84.46295				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.72265				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	102.05210				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.58329				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	92.99393				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	102.11373				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.80463				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.86569				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.96157				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.86569				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.12456				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	88.92745				0.00	0	
Total NN120 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.86547				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.78247				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			11.47000	11.47000	11.47000	98.71956				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.89000	10.89000	10.89000	100.79465				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.91500	10.91500	10.91500	99.88336				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	100.20452				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	103.79917				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	152.98000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	141.39000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	155.93000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	153.43000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	149.81037				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 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	100.00000				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09: On 17/08/2023 Spot Bond					0.00000	100.30792				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF09: On 30/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NNF09: On 13/06/2023 Spot Bond					0.00000	101.71624				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	101.70527				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	101.70527				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF09: On 27/06/2023 Spot Bond					0.00000	101.44818				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	101.63909				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	101.61069				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10: On 03/07/2023 Spot Bond					0.00000	101.33932				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NNF10: On 21/04/2028 Spot Bond					0.00000	101.09385				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10: On 04/05/2028 Spot Bond					0.00000	100.74313				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	121.65980				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	88.59914				0.00	0	
Total NQ1A24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.22710				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2055 Spot Bond					0.00000	96.61163				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.21704				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.21916				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	107.79455				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	93.61219				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.23183				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.22338				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	109.35169				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.19693				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.65300	211.94610	4.65300	211.86838				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			12.20000	100.19617	12.20000	100.16358				0.00	0	420,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA028 On 30/11/2028 Spot Bond			100.00000	13.26448	100.00000	13.23496				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.16215				0.00	200,000,000	200,000,00
Total NTC26 SPOT										0.00	200,000,000	200,000,00
Total For NTC26										0.00	200,000,000	200,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	101.89417				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	102.40290				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.81938				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.55759				0.00	2,200,000,000	1,400,000,00
Total NTC34 SPOT										0.00	2,200,000,000	1,400,000,00
Total For NTC34										0.00	2,200,000,000	1,400,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	99.88564				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.48439				0.00	0	500,000,00
Total NTC36 SPOT										0.00	0	500,000,00
Total For NTC36										0.00	0	500,000,00
NTC37 On 12/10/2027 Spot Bond					0.00000	101.23212				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.08665				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.38573				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.78602				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			9.36000	104.73238	9.36000	104.70635				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			9.84000	105.40021	9.84000	105.37270				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	102.50493				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.18558				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	102.61330				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	102.22482				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.81297				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	100.17154				0.00	0	
Total OML16 SPOT										0.00	0	
Total For OML16										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	102.57001				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	103.07081				0.00	0	1,000,000,00
Total PARS02 SPOT										0.00	0	1,000,000,00
Total For PARS02										0.00	0	1,000,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	102.90515				0.00	0	
Total PEP02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.98812				0.00	0	18,000,000,00
Total PEP03 SPOT										0.00	0	18,000,000,00
Total For PEP03										0.00	0	18,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.71675				0.00	0	4,500,000,00
Total PEP04 SPOT										0.00	0	4,500,000,00
Total For PEP04										0.00	0	4,500,000,00
PEP05 On 06/03/2026 Spot Bond					0.00000	99.90165				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	99.82704				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.33252				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	99.97336				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	99.97403				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	99.97373				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			9.68000	107.05082	9.69000	106.99304			574,375,509,656,000.00	3,158,509,866,700	3,294,420,280,70	
Total R186 SPOT									4,375,509,656,000.00	158,509,866,700	294,420,280,70	
Total For R186									4,375,509,656,000.00	158,509,866,700	294,420,280,70	
R197 On 07/12/2023 Spot Bond			3.00000	329.22993	3.00300	329.11919			311,600,000,000,000.00	437,200,000,000	501,095,500,00	
Total R197 SPOT									11,600,000,000,000.00	437,200,000,000	501,095,500,00	
Total For R197									11,600,000,000,000.00	437,200,000,000	501,095,500,00	
R202 On 07/12/2033 Spot Bond			4.86000	243.66244	4.87000	243.36297			240,181,652,952,000.00	49,420,093,200	66,433,880,40	
Total R202 SPOT									10,181,652,952,000.00	49,420,093,200	66,433,880,40	
Total For R202									10,181,652,952,000.00	49,420,093,200	66,433,880,40	
R2030 On 31/01/2030 Spot Bond			11.09000	88.33039	11.07500	88.36706			881,551,880,223,000.00	3,235,487,094,700	3,436,664,476,70	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R2030 SPOT									11,551,880,223,000.00	235,487,094,700	436,664,476,700
Total For R2030									11,551,880,223,000.00	235,487,094,700	436,664,476,700
R2032 On 31/03/2032 Spot Bond			11.71500	82.59115	11.70500	82.61266			866,201,820,044,000.00	1,951,873,821,600	2,919,739,733,900
Total R2032 SPOT									16,201,820,044,000.00	951,873,821,600	919,739,733,900
Total For R2032									16,201,820,044,000.00	951,873,821,600	919,739,733,900
R2035 On 28/02/2035 Spot Bond			12.28500	81.26707	12.35000	80.90430			784,271,729,221,000.00	1,691,841,410,600	1,604,612,786,800
Total R2035 SPOT									14,271,729,221,000.00	691,841,410,600	604,612,786,800
Total For R2035									14,271,729,221,000.00	691,841,410,600	604,612,786,800
R2037 On 31/01/2037 Spot Bond			12.54000	76.68256	12.62000	76.24503			567,260,490,862,000.00	1,879,366,865,300	1,575,976,155,300
Total R2037 SPOT									17,260,490,862,000.00	879,366,865,300	575,976,155,300
Total For R2037									17,260,490,862,000.00	879,366,865,300	575,976,155,300
R2040 On 31/01/2040 Spot Bond			12.65000	77.83345	12.73500	77.34323			635,440,872,220,000.00	1,789,362,914,800	1,291,918,137,000
Total R2040 SPOT									15,440,872,220,000.00	789,362,914,800	291,918,137,000
Total For R2040									15,440,872,220,000.00	789,362,914,800	291,918,137,000
R2044 On 31/01/2044 Spot Bond			12.67000	74.37347	12.77500	73.77494			243,731,979,239,000.00	1,124,209,311,700	1,188,810,172,000
Total R2044 SPOT									13,731,979,239,000.00	124,209,311,700	188,810,172,000
Total For R2044									13,731,979,239,000.00	124,209,311,700	188,810,172,000
R2048 On 28/02/2048 Spot Bond			12.62000	72.97174	12.72500	72.36630			285,633,645,624,000.00	2,796,009,005,200	1,220,777,134,800
Total R2048 SPOT									15,633,645,624,000.00	796,009,005,200	220,777,134,800
Total For R2048									15,633,645,624,000.00	796,009,005,200	220,777,134,800
R2053 On 31/03/2053 Spot Bond			12.72500	93.47135	12.72500	93.43985			056,938,500,000,000.00	83,060,000,000	86,239,492,800
Total R2053 SPOT									16,938,500,000,000.00	83,060,000,000	86,239,492,800
Total For R2053									16,938,500,000,000.00	83,060,000,000	86,239,492,800
R209 On 31/03/2036 Spot Bond			12.31000	62.41970	12.38000	62.08405			116,202,460,453,000.00	740,552,596,300	938,790,342,100
Total R209 SPOT									16,202,460,453,000.00	740,552,596,300	938,790,342,100
Total For R209									16,202,460,453,000.00	740,552,596,300	938,790,342,100
R210 On 31/03/2028 Spot Bond			4.05000	223.17638	3.99000	223.69580			493,720,679,430,000.00	121,906,340,600	186,498,154,200
Total R210 SPOT									13,720,679,430,000.00	121,906,340,600	186,498,154,200
Total For R210									13,720,679,430,000.00	121,906,340,600	186,498,154,200
R213 On 28/02/2031 Spot Bond			11.50000	79.04522	11.49000	79.06399			068,831,051,950,000.00	527,724,439,300	1,253,180,086,800
Total R213 SPOT									18,831,051,950,000.00	527,724,439,300	253,180,086,800
Total For R213									18,831,051,950,000.00	527,724,439,300	253,180,086,800
R214 On 28/02/2041 Spot Bond			12.53000	59.04142	12.62000	58.61093			096,711,409,404,000.00	486,569,146,800	845,964,102,100
Total R214 SPOT									16,711,409,404,000.00	486,569,146,800	345,964,102,100
Total For R214									16,711,409,404,000.00	486,569,146,800	345,964,102,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.21326				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.77607				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.04898				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	102.03491				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	102.09506				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.56300				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.35522				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.55639				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.95350				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.50776				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.77288				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.82915				0.00	0	
Total RDFG04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	102.03891				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	102.05682				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.71215				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	102.97372				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.59843				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.49672				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.00741				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	102.89583				0.00	0	44,200,00
Total RED501 SPOT										0.00	0	44,200,00
Total For RED501										0.00	0	44,200,00
RED60 On 09/08/2024 Spot Bond					0.00000	100.62339				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	101.68370				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	101.83948				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.79839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.16740				0.00	0	150,000,00
Total RES50 SPOT										0.00	0	150,000,00
Total For RES50										0.00	0	150,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	100.92142				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.81313				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.22480				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	99.82652				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.89082				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.39260				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	101.84307				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.73590				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.73010				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.80936				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.79003				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.89634				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.87702				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	102.10885				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	102.08954				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	103.15606				0.00	0	2,000,000,00
Total RN2027 SPOT										0.00	0	2,000,000,00
Total For RN2027										0.00	0	2,000,000,00
RN2030 On 17/09/2030 Spot Bond					0.00000	100.24530				0.00	0	
Total RN2030 SPOT										0.00	0	
Total For RN2030										0.00	0	
RW23 On 10/12/2023 Spot Bond			10.62000	99.19061	10.62000	103.90257				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.58500	90.60455	12.58500	95.67780				0.00	0	40,000,00
Total RW28 SPOT										0.00	0	40,000,00
Total For RW28										0.00	0	40,000,00
RW31 On 30/06/2031 Spot Bond			12.80000	93.97714	12.80000	93.94512				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.12063				0.00	0	15,600,000,00
Total RWL26 SPOT										0.00	0	15,600,000,00

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 RWL26										0.00	0	15,600,000.00
RWL28 On 30/06/2028 Spot Bond			11.75500	96.35306	11.75500	96.32284				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.85663				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.15111				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			10.08000	100.35213	10.08000	100.32531				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.69037				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.96000	102.88383	9.96000	102.85621				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			10.09000	95.36329	10.09000	95.33779				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			10.37500	102.65733	10.37500	102.62881				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.98000	102.11731	9.98000	102.09029				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.98000	101.70568	9.98000	101.67832				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			11.23500	96.22182	11.23500	96.19278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			10.02000	101.85463	10.02000	101.82757				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.50000	101.66042	10.50000	101.63216				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.67500	9.67500	9.67500	103.25079				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.91614				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.06681				0.00	10,000,000,000	5,000,000,000
Total SBS53 SPOT										0.00	10,000,000,000	5,000,000,000
Total For SBS53										0.00	10,000,000,000	5,000,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	102.79707				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.30022				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.04999				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.51675				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.73400				0.00	0	1,700,000,000
Total SBS64 SPOT										0.00	0	1,700,000,000
Total For SBS64										0.00	0	1,700,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	100.83427				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS67 On 26/06/2029 Spot Bond					0.00000	102.63633				0.00	300,000,000	2,710,000,00
Total SBS67 SPOT										0.00	300,000,000	2,710,000,00
Total For SBS67										0.00	300,000,000	2,710,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.56840				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.92288				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.06143				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.81360				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.36038				0.00	0	150,000,00
Total SBS72 SPOT										0.00	0	150,000,00
Total For SBS72										0.00	0	150,000,00
SBS74 On 26/04/2025 Spot Bond					0.00000	101.12789				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.49541				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	102.34374				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.39099				0.00	500,000,000	200,000,00
Total SBS77 SPOT										0.00	500,000,000	200,000,00
Total For SBS77										0.00	500,000,000	200,000,00
SBS78 On 01/12/2025 Spot Bond					0.00000	99.95160				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.53071				0.00	0	
Total SBS79 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			10.58500	10.58500	10.58500	97.71436				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.90300	327.71599	3.90300	327.60278				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.62000	5.62000	5.62000	228.27173				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.20756				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.60460				0.00	0	172,300,00
Total SBSS02 SPOT										0.00	0	172,300,00
Total For SBSS02										0.00	0	172,300,00
SBT10 On 31/03/2024 Spot Bond					0.00000	103.99192				0.00	200,000,000	199,000,00
Total SBT103 SPOT										0.00	200,000,000	199,000,00
Total For SBT103										0.00	200,000,000	199,000,00
SBT10 On 30/09/2025 Spot Bond					0.00000	105.99558				0.00	0	449,500,00
Total SBT104 SPOT										0.00	0	449,500,00
Total For SBT104										0.00	0	449,500,00
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	105.03896				0.00	0	3,000,000,00
Total SBT106 SPOT										0.00	0	3,000,000,00
Total For SBT106										0.00	0	3,000,000,00
SBT10 On 08/04/2027 Spot Bond					0.00000	103.97872				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	103.83564				0.00	300,000,000	200,000,00
Total SBT108 SPOT										0.00	300,000,000	200,000,00
Total For SBT108										0.00	300,000,000	200,000,00
SBT10 On 31/12/2027 Spot Bond					0.00000	102.11575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.27216				0.00	0	5,000,000.00
Total SBT202 SPOT										0.00	0	5,000,000.00
Total For SBT202										0.00	0	5,000,000.00
SBT202 On 03/12/2023 Spot Bond			10.57500	99.82970	10.57500	99.80144				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.16754				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.69811				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.90992				0.00	0	100,000.00
Total SBT207 SPOT										0.00	0	100,000.00
Total For SBT207										0.00	0	100,000.00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.19789				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	102.74726				0.00	0	1,400,000.00
Total SBT209 SPOT										0.00	0	1,400,000.00
Total For SBT209										0.00	0	1,400,000.00
SLI5 On 16/08/2026 Spot Bond					0.00000	101.12134				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.88252				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.64000	93.68184	10.64000	93.65501				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.56047				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.40178				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.39772				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.40961				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.41787				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.41382				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.40574				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.41761				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.42590				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.42385				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.42178				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.43361				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.99956				0.00	0	
Total SNT05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SNT05									0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.97400			0.00	0	
Total SNT06 SPOT									0.00	0	
Total For SNT06									0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	101.39025			0.00	0	
Total SNT07 SPOT									0.00	0	
Total For SNT07									0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	101.43276			0.00	0	100,000,00
Total SOL01 SPOT									0.00	0	100,000,00
Total For SOL01									0.00	0	100,000,00
SOL02 On 17/10/2027 Spot Bond					0.00000	101.74241			0.00	0	
Total SOL02 SPOT									0.00	0	
Total For SOL02									0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.63952			0.00	0	
Total SPDA13 SPOT									0.00	0	
Total For SPDA13									0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.19896			0.00	0	
Total SPDA14 SPOT									0.00	0	
Total For SPDA14									0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.20150			0.00	0	252,500,00
Total SPDA15 SPOT									0.00	0	252,500,00
Total For SPDA15									0.00	0	252,500,00
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.19916			0.00	0	
Total SPDA16 SPOT									0.00	0	
Total For SPDA16									0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.20200			0.00	0	
Total SPDA17 SPOT									0.00	0	
Total For SPDA17									0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	102.02487			0.00	0	
Total SPG004 SPOT									0.00	0	
Total For SPG004									0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.44889			0.00	0	
Total SPG005 SPOT									0.00	0	
Total For SPG005									0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	102.19886			0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										0.00	0	100,000,00
SPG007 On 15/10/2024 Spot Bond					0.00000	101.54734				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.36998				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG010 On 12/07/2025 Spot Bond					0.00000	101.39924				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG011 On 29/03/2028 Spot Bond					0.00000	101.49303				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.18026				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	101.39700				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	102.19110				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.15000	5.15000	5.15000	165.08168				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.66500	107.09577	9.66500	107.06801				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.98000	81.30980	10.98000	81.28619				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.14916				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04(On 13/10/2023 Spot Bond					0.00000	101.66178				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			10.12000	101.11283	10.12000	101.08581				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			5.52000	117.63002	5.52000	117.58418				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	99.64961				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.63133				0.00	200,000,000	100,000,000
Total SSN046 SPOT										0.00	200,000,000	100,000,000
Total For SSN046										0.00	200,000,000	100,000,000
SSN04(On 05/04/2027 Spot Bond					0.00000	101.78059				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			4.03300	4.03300	4.03300	327.38487				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06(On 31/01/2025 Spot Bond			4.55500	4.55500	4.55500	166.66269				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.82000	5.82000	5.82000	113.59446				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			5.08000	5.08000	5.08000	116.32257				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			5.17000	5.17000	5.17000	212.28013				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN068 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.95115				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.92212				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.09445				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.95966				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.81537				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.26065				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.02637				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	102.08386				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.65048				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.74500	5.74500	5.74500	225.86538				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.96489				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.30930				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	102.18169				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.74000	85.65645	11.74000	85.62946				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.98331				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.15000	212.54831	5.15000	212.46795				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.82000	229.27301	5.82000	229.18205				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	95.14019				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/06/2023 Spot Bond					0.00000	101.80899				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	99.97698				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	98.13350				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14(On 03/11/2023 Spot Bond					0.00000	97.90689				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	98.10385				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond			8.41000	8.41000	8.41000	99.41786				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	101.92011				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	95.66497				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	96.32257				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			5.03134	107.81662	5.03134	107.77620				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			5.02227	43.89632	5.02227	109.63296				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	101.74191				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	101.86190				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18(On 18/02/2024 Spot Bond					0.00000	100.28710				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19(On 30/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN190 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN190										0.00	0	
SSN19 On 14/06/2023 Spot Bond					0.00000	101.74517				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN19 On 15/06/2023 Spot Bond					0.00000	101.73544				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN19 On 15/06/2023 Spot Bond					0.00000	101.73544				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19 On 20/06/2023 Spot Bond					0.00000	101.61613				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN19 On 20/09/2023 Spot Bond					0.00000	101.59674				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19 On 17/11/2023 Spot Bond			5.54000	5.54000	5.54000	99.62430				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19 On 03/08/2023 Spot Bond					0.00000	100.64072				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19 On 17/05/2028 Spot Bond					0.00000	100.34121				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20 On 21/08/2023 Spot Bond					0.00000	100.27307				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN20 On 23/08/2023 Spot Bond					0.00000	100.17494				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SST20 On 08/12/2026 Spot Bond					0.00000	100.63542				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20 On 31/08/2027 Spot Bond					0.00000	101.39380				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST202 On 03/03/2028 Spot Bond					0.00000	99.84407				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	102.19966				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	99.95554				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			10.18000	99.07810	10.18000	99.05122				0.00	0	2,148,000,00
Total SZ25 SPOT										0.00	0	2,148,000,00
Total For SZ25										0.00	0	2,148,000,00
T16A10 On 21/08/2024 Spot Bond					0.00000	100.26091				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.24844				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.20612				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.26368				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.20425				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.96610				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.20425				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A31 On 21/02/2026 Spot Bond			8.31000	99.31838	8.31000	99.29605				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.82000	99.47547	8.82000	99.45175				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.14145				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.20130				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.20540				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.20434				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			10.39000	99.40396	10.39000	99.37615				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.39468				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.46108				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.39172				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	99.98262				0.00	10,000,000,000	5,000,000,000
Total TFS156 SPOT										0.00	10,000,000,000	5,000,000,000
Total For TFS156										0.00	10,000,000,000	5,000,000,000
TFS157 On 16/11/2023 Spot Bond					0.00000	100.43610				0.00	0	
Total TFS157 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.92633				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16€ On 27/05/2024 Spot Bond					0.00000	100.36180				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2024 Spot Bond					0.00000	101.16575				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.97357				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.09286				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.36524				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.45478				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.91635				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	99.98519				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.22496				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS17€ On 22/02/2027 Spot Bond					0.00000	100.29043				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS17€ On 30/01/2026 Spot Bond					0.00000	100.66871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.83178				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	101.80353				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	101.83966				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.20453				0.00	0	100,000,00
Total TH16A2 SPOT										0.00	0	100,000,00
Total For TH16A2										0.00	0	100,000,00
TH16A3 On 21/08/2024 Spot Bond			9.59000	101.05227	9.59000	101.02612				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.20560				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.20496				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			6.86000	100.29005	6.86000	100.27136				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.20966				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.33122				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B: On 21/08/2024 Spot Bond					0.00000	100.21779				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.21629				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.22655				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.22377				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.26214				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.28019				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.26958				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.21379				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.21061				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.20955				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.22141				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.21654				0.00	0	
Total TH17C2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.21591				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.26024				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.25245				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.24760				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.19229				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.20965				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.04003				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.22452				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.22027				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.24571				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.24148				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.25725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH1801 SPOT										0.00	0	
Total For TH1801										0.00	0	
TH1801 On 21/11/2023 Spot Bond					0.00000	100.19233				0.00	0	
Total TH1802 SPOT										0.00	0	
Total For TH1802										0.00	0	
TL25 On 04/09/2024 Spot Bond			10.25000	101.47306	10.25000	101.44550				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.42797				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			10.16000	99.43390	10.16000	99.40698				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.26960				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	102.46822				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	102.63708				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.89275				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	99.73419				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			10.72000	100.69762	10.72000	100.66937				0.00	0	214,200,00
Total TN23 SPOT										0.00	0	214,200,00
Total For TN23										0.00	0	214,200,00
TN23/R On 06/11/2023 Spot Bond			100.00000	73.41794	100.00000	73.27810				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN25 On 19/08/2025 Spot Bond			11.04000	99.65727	11.04000	99.62769			37,101,865,248,000.00	3,360,676,200	1,847,856,10
Total TN25 SPOT									17,101,865,248,000.00	3,360,676,200	1,847,856,10
Total For TN25									17,101,865,248,000.00	3,360,676,200	1,847,856,10
TN25/R On 19/08/2025 Spot Bond			100.00000	26.85553	100.00000	26.79543			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			12.21000	89.28195	12.21000	89.25320			65,096,555,172,000.00	5,331,413,200	21,210,898,70
Total TN27 SPOT									15,096,555,172,000.00	5,331,413,200	21,210,898,70
Total For TN27									15,096,555,172,000.00	5,331,413,200	21,210,898,70
TN27/R On 14/11/2027 Spot Bond			100.00000	11.69991	100.00000	11.67416			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			12.00500	96.12131	12.00500	96.09036			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.66500	91.29013	12.66500	91.25950			22,797,000,000,000.00	1,800,000,000	2,100,000,00
Total TN30 SPOT									22,797,000,000,000.00	1,800,000,000	2,100,000,00
Total For TN30									22,797,000,000,000.00	1,800,000,000	2,100,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.17444	8.00000	115.14976			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			13.55700	91.22640	13.55700	91.19334			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			13.79000	81.62395	13.79000	81.59421			17,095,396,808,000.00	1,239,695,200	718,378,80
Total TN40 SPOT									17,095,396,808,000.00	1,239,695,200	718,378,80
Total For TN40									17,095,396,808,000.00	1,239,695,200	718,378,80
TN40/R On 09/10/2040 Spot Bond			10.75000	101.49881	10.75000	101.46977			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	100.54798			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.62832			0.00	0	
Total TNF27 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.17000	101.50305	6.17000	102.86349				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.85758				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.71864				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.73973				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.76872				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			8.71000	100.48304	8.71000	100.45951				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	101.23991				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			10.72000	99.97702	10.72000	99.94850				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	101.23991				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			9.72000	100.21498	9.72000	100.18900				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	100.46966				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	101.63813				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.87696				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.81898				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.19564				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.19564				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	94.06104				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	93.49327				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.09325				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.89377				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.32041				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	101.92339				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC43 On 05/06/2023 Spot Bond					0.00000	100.57351				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	101.81729				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	101.36546				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	101.08359				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	101.06002				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	100.72759				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
TWC44 On 25/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			190,000,000,000.00	21,900,000,000	21,900,000,000	
Total TWC445 SPOT									10,000,000,000,000.00	21,900,000,000	21,900,000,000	
Total For TWC445									10,000,000,000,000.00	21,900,000,000	21,900,000,000	
UG26 On 09/03/2026 Spot Bond			12.01000	100.89880	12.01000	100.86684			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.38780				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.36391				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.39383				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.41983				0.00	0	
Total UU1A05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.38579				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.42584				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			11.37000	11.37000	11.37000	97.62063				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1 On 15/05/2024 Spot Bond					0.00000	100.60556				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1 On 15/05/2026 Spot Bond					0.00000	100.66533				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.42584				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.43546				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.69188				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.47787				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.48586				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.47388				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.75479				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total UU1C04 SPOT									0.00	0	
Total For UU1C04									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.14817			0.00	0	500,000.00
Total VKE14 SPOT									0.00	0	500,000.00
Total For VKE14									0.00	0	500,000.00
VKE16 On 14/02/2025 Spot Bond					0.00000	101.07676			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.87214			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.38243			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.33030			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.72629			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.43e+017	826,636,936,700	355,796,864,400
Total for SPOT :									2.43e+017	826,636,936,700	355,796,864,400
Total Futures									2.43e+017	826,636,940,571	355,798,134,300
Total Options									4 052 565.00	3,000	145,700
Grand Total:									2.43e+017	826,636,943,571	355,798,280,000