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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/06/2023

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			12.59630	74.27455	12.62142	74.16234			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.73725	72.12835	12.76337	72.01397			0.00	0	
ES33	On	01/02/2024	Bond Future			12.87665	73.78727	12.90385	73.67052			0.00	0	
ES33	On	02/05/2024	Bond Future			13.01577	71.70320	13.04416	71.58375			0.00	0	
ES33	On	01/08/2024	Bond Future			13.16987	73.33491	13.19968	73.21213			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/08/2023	Bond Future			13.04369	70.84528	13.05838	70.77037			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			13.17808	68.15782	13.19332	68.08147			0.00	0	
ES42	On	01/02/2024	Bond Future			13.30466	69.72569	13.32044	69.64789			0.00	0	
ES42	On	02/05/2024	Bond Future			13.43592	67.08497	13.45236	67.00529			0.00	0	
ES42	On	01/08/2024	Bond Future			13.57718	68.61005	13.59441	68.52797			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			170.30278	170.30278	170.68932	170.68932			0.00	0	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 Intere
I2025	On	02/11/2023	Bond Future			174.09132	174.09132	174.48718	174.48718			0.00	0	
I2025	On	01/02/2024	Bond Future			176.29937	176.29937	176.70387	176.70387			0.00	0	
I2025	On	02/05/2024	Bond Future			180.40168	180.40168	180.81545	180.81545			0.00	0	
I2025	On	01/08/2024	Bond Future			182.66953	182.66953	183.08878	183.08878			0.00	0	
Total I2025 Future												0.00	0	6,30
Total For I2025												0.00	0	6,30
I2029	On	03/08/2023	Bond Future			123.44885	123.44885	123.61785	123.61785			0.00	0	2,2
I2029	On	02/11/2023	Bond Future			124.86322	124.86322	125.03623	125.03623			0.00	0	
I2029	On	01/02/2024	Bond Future			127.73451	127.73451	127.91200	127.91200			0.00	0	
I2029	On	02/05/2024	Bond Future			129.33712	129.33712	129.51742	129.51742			0.00	0	
I2029	On	01/08/2024	Bond Future			132.28502	132.28502	132.46847	132.46847			0.00	0	
Total I2029 Future												0.00	0	2,27
Total For I2029												0.00	0	2,27
I2033	On	03/08/2023	Bond Future			116.04774	116.04774	116.31208	116.31208			0.00	0	7,2
I2033	On	02/11/2023	Bond Future			117.20463	117.20463	117.47539	117.47539			0.00	0	
I2033	On	01/02/2024	Bond Future			119.89977	119.89977	120.17720	120.17720			0.00	0	
I2033	On	02/05/2024	Bond Future			121.22518	121.22518	121.50786	121.50786			0.00	0	
I2033	On	01/08/2024	Bond Future			123.98821	123.98821	124.27647	124.27647			0.00	0	
Total I2033 Future												0.00	0	7,22
Total For I2033												0.00	0	7,22
I2038	On	03/08/2023	Bond Future			125.66890	125.66890	125.63342	125.63342			0.00	0	3,0
I2038	On	02/11/2023	Bond Future			128.46455	128.46455	128.42874	128.42874			0.00	0	1,7
I2038	On	01/02/2024	Bond Future			129.39913	129.39913	129.36175	129.36175			0.00	0	
I2038	On	02/05/2024	Bond Future			132.40998	132.40998	132.37161	132.37161			0.00	0	
I2038	On	01/08/2024	Bond Future			133.35276	133.35276	133.30972	133.30972			0.00	0	
Total I2038 Future												0.00	0	4,72
Total For I2038												0.00	0	4,72
I2046	On	03/08/2023	Bond Future			109.56566	109.56566	111.07017	111.07017			0.00	0	12,8
I2046	On	02/11/2023	Bond Future			109.91013	109.91013	111.44831	111.44831			0.00	0	4,6
I2046	On	01/02/2024	Bond Future			112.43771	112.43771	114.01180	114.01180			0.00	0	
I2046	On	02/05/2024	Bond Future			112.90175	112.90175	114.51059	114.51059			0.00	0	
I2046	On	01/08/2024	Bond Future			115.47423	115.47423	117.11866	117.11866			0.00	0	
Total I2046 Future												0.00	0	17,50
Total For I2046												0.00	0	17,50
I2050	On	03/08/2023	Bond Future			110.71593	110.71593	110.68621	110.68621			0.00	0	10,7
I2050	On	02/11/2023	Bond Future			113.17898	113.17898	113.14875	113.14875			0.00	0	3,3
I2050	On	01/02/2024	Bond Future			113.53299	113.53299	113.50161	113.50161			0.00	0	
I2050	On	02/05/2024	Bond Future			116.17489	116.17489	116.14250	116.14250			0.00	0	

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			116.51030	116.51030	116.47340	116.47340			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			9.11245	105.30327	9.16026	105.16387		4.82	1,053,032.70	10	54,27
R186	On	02/11/2023	Bond Future			9.12798	107.62003	9.18013	107.47798		4.65	97,826,607.27	909	34,73
R186	On	01/02/2024	Bond Future			9.11468	104.75825	9.17190	104.61342		4.47	0.00	0	
R186	On	02/05/2024	Bond Future			9.08614	107.17239	9.14960	107.02420		4.02	0.00	0	
R186	On	01/08/2024	Bond Future			9.07609	104.27901	9.14749	104.12666		3.76	0.00	0	
Total R186 Future												98,879,639.97	919	88,94
R186	On	03/08/2023	Bond Future	9.73	Call			1,821.29000	1.82129	1,931,100	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			177.97000	0.17797	148,380	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			1,845.70000	1.84570	1,956,060	5.45	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			173.83000	0.17383	144,790	5.45	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,870.18000	1.87018	1,981,090	5.46	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			169.77000	0.16977	141,280	5.46	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,117.70000	1.11770	1,184,750	4.56	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			1,199.74000	1.19974	1,124,740	4.56	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,460.10000	1.46010	1,539,190	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			917.95000	0.91795	854,990	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,476.25000	1.47625	1,555,850	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			907.07000	0.90707	844,620	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,492.48000	1.49248	1,572,600	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			896.28000	0.89628	834,350	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,553.61000	3.55361	3,672,800	5.09	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			247.42000	0.24742	224,560	5.09	0.00	0	1,77
R186	On	01/02/2024	Bond Future	9.50	Put			1,064.02000	1.06402	1,003,630	4.47	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,906.05000	1.90605	1,990,860	4.48	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,055.52000	1.05552	995,500	4.48	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,922.31000	1.92231	2,007,500	4.48	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,046.76000	1.04676	987,120	4.48	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,889.52000	1.88952	1,973,960	4.47	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			474.33000	0.47433	507,850	3.61	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			3,177.18000	3.17718	3,062,510	3.61	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,377.95000	2.37795	2,470,890	4.14	0.00	0	2,00
R186	On	02/05/2024	Bond Future	9.73	Put			1,035.11000	1.03511	979,860	4.14	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			464.01000	0.46401	496,960	3.62	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			3,215.10000	3.21510	3,099,860	3.62	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			3,539.47000	3.53947	3,649,230	4.50	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put			674.03000	0.67403	635,600	4.50	0.00	0	2,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R186	On	02/05/2024	Bond Future	8.00	Call		469.30000	0.46930	502,530	3.62	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		3,196.27000	3.19627	3,081,310	3.62	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		2,036.72000	2.03672	1,945,260	3.42	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		1,065.61000	1.06561	1,126,850	3.42	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		2,025.27000	2.02527	1,934,160	3.42	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		1,045.83000	1.04583	1,106,360	3.42	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		2,048.65000	2.04865	1,956,830	3.42	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		1,055.48000	1.05548	1,116,370	3.42	0.00	0	
Total R186 Option											0.00	0	7,48
Total For R186											98,879,639.97	919	96,43
R197	On	03/08/2023	Bond Future			335.19296	335.19296	335.13172	335.13172		0.00	0	4
R197	On	02/11/2023	Bond Future			342.64955	342.64955	342.58828	342.58828		0.00	0	4
Total R197 Future											0.00	0	4
Total For R197											0.00	0	4
R202	On	03/08/2023	Bond Future			247.54761	247.54761	250.23104	250.23104		0.00	0	5,33
R202	On	02/11/2023	Bond Future			253.05445	253.05445	255.79865	255.79865		0.00	0	5,33
R202	On	01/02/2024	Bond Future			253.90358	253.90358	256.70970	256.70970		0.00	0	5,33
R202	On	02/05/2024	Bond Future			259.81166	259.81166	262.68288	262.68288		0.00	0	5,33
R202	On	01/08/2024	Bond Future			260.62053	260.62053	263.54927	263.54927		0.00	0	5,33
Total R202 Future											0.00	0	5,33
Total For R202											0.00	0	5,33
R2030	On	03/08/2023	Bond Future			10.52703	88.51435	10.54562	88.43510	9.77	75,325,711.85	851	79,93
R2030	On	02/11/2023	Bond Future			10.60573	90.46186	10.62519	90.38129	9.74	0.00	0	19,74
R2030	On	01/02/2024	Bond Future			10.67611	88.51502	10.69654	88.43301	9.36	0.00	0	33
R2030	On	02/05/2024	Bond Future			10.75101	90.55479	10.77260	90.47085	8.74	0.00	0	33
R2030	On	01/08/2024	Bond Future			10.84571	88.59175	10.86877	88.50521	8.44	0.00	0	33
Total R2030 Future											75,325,711.85	851	99,67
R2030	On	03/08/2023	Bond Future	10.40	Call		714.28000	0.71428	733,790	8.83	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	10.40	Put		1,337.47000	1.33747	1,277,730	8.83	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	10.65	Call		1,301.50000	1.30150	1,333,060	9.51	0.00	0	33
R2030	On	03/08/2023	Bond Future	10.65	Put		858.17000	0.85817	810,480	9.51	0.00	0	33
R2030	On	03/08/2023	Bond Future	11.34	Call		3,528.33000	3.52833	3,587,750	11.17	0.00	0	33
R2030	On	03/08/2023	Bond Future	11.36	Put		214.92000	0.21492	195,670	11.21	0.00	0	33
R2030	On	03/08/2023	Bond Future	12.59	Call		8,209.42000	8.20942	8,286,300	13.61	0.00	0	33
R2030	On	03/08/2023	Bond Future	12.59	Put		15.69000	0.01569	13,320	13.61	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	11.34	Put		223.93000	0.22393	204,100	11.17	0.00	0	33
R2030	On	03/08/2023	Bond Future	12.89	Call		9,320.70000	9.32070	9,398,740	13.90	0.00	0	33
R2030	On	03/08/2023	Bond Future	12.89	Put		7.09000	0.00709	5,880	13.90	0.00	0	33

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	03/08/2023	Bond Future	11.35	Call			3,564.34000	3.56434	3,624,050	11.19	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			219.35000	0.21935	199,810	11.19	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			3,600.48000	3.60048	3,660,480	11.21	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			568.48000	0.56848	579,300	9.57	0.00	0	80
R2030	On	02/11/2023	Bond Future	9.57	Put			5,073.33000	5.07333	5,003,580	9.57	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Call			861.57000	0.86157	877,780	9.45	0.00	0	50
R2030	On	02/11/2023	Bond Future	9.89	Put			3,970.51000	3.97051	3,906,150	9.45	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			1,087.75000	1.08775	1,107,670	9.47	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.07	Put			3,423.01000	3.42301	3,362,360	9.47	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Call			1,595.42000	1.59542	1,622,850	9.54	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.39	Put			2,575.38000	2.57538	2,522,240	9.54	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Call			2,052.32000	2.05232	2,085,570	9.66	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.62	Put			2,073.80000	2.07380	2,026,480	9.66	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,458.83000	2.45883	2,496,660	9.78	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			1,739.19000	1.73919	1,696,450	9.78	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			2,482.83000	2.48283	2,520,910	9.79	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			1,722.25000	1.72225	1,679,760	9.79	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			2,506.72000	2.50672	2,545,060	9.79	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			1,705.22000	1.70522	1,662,990	9.79	0.00	0	
R2030	On	02/11/2023	Bond Future	11.12	Call			3,277.78000	3.27778	3,323,440	10.03	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.12	Put			1,259.76000	1.25976	1,224,850	10.03	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Call			4,166.48000	4.16648	4,218,960	10.31	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Put			913.65000	0.91365	885,560	10.31	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.57	Call			4,591.68000	4.59168	4,646,940	10.45	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put			788.49000	0.78849	763,180	10.45	0.00	0	80
R2030	On	02/11/2023	Bond Future	12.27	Call			6,861.02000	6.86102	6,927,150	11.15	0.00	0	
R2030	On	02/11/2023	Bond Future	12.27	Put			372.40000	0.37240	357,960	11.15	0.00	0	50
R2030	On	01/02/2024	Bond Future	9.89	Put			4,506.27000	4.50627	4,444,990	9.02	0.00	0	
R2030	On	01/02/2024	Bond Future	10.00	Put			4,170.54000	4.17054	4,111,180	8.97	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call			1,416.91000	1.41691	1,440,870	8.98	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put			3,975.76000	3.97576	3,917,710	8.98	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call			884.81000	0.88481	900,560	9.18	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put			5,552.36000	5.55236	5,486,100	9.18	0.00	0	
R2030	On	01/02/2024	Bond Future	9.89	Call			1,195.23000	1.19523	1,215,960	9.02	0.00	0	50
R2030	On	01/02/2024	Bond Future	10.39	Put			3,158.68000	3.15868	3,106,960	9.05	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Call			3,188.79000	3.18879	3,231,630	9.36	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Put			1,981.83000	1.98183	1,942,660	9.36	0.00	0	70
R2030	On	01/02/2024	Bond Future	9.93	Call			1,239.57000	1.23957	1,260,980	9.00	0.00	0	1,300
R2030	On	01/02/2024	Bond Future	9.93	Put			4,382.79000	4.38279	4,322,190	9.00	0.00	0	
R2030	On	01/02/2024	Bond Future	10.00	Call			1,320.09000	1.32009	1,342,740	8.97	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
R2030	On	01/02/2024	Bond Future	11.35	Put			1,508.48000	1.50848	1,475,940	9.64	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call			4,108.96000	4.10896	4,158,610	9.65	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put			1,496.84000	1.49684	1,464,480	9.65	0.00	0	
R2030	On	01/02/2024	Bond Future	10.16	Call			1,548.11000	1.54811	1,573,800	9.00	0.00	0	20
R2030	On	01/02/2024	Bond Future	10.16	Put			3,733.75000	3.73375	3,677,430	9.00	0.00	0	
R2030	On	01/02/2024	Bond Future	10.39	Call			1,918.15000	1.91815	1,948,440	9.05	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.75	Put			1,102.65000	1.10265	1,076,720	10.00	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.85	Call			5,498.22000	5.49822	5,555,770	10.09	0.00	0	
R2030	On	01/02/2024	Bond Future	11.85	Put			1,018.91000	1.01891	994,450	10.09	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.31	Call			3,974.80000	3.97480	4,023,550	9.60	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put			1,556.13000	1.55613	1,522,870	9.60	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.35	Call			4,081.96000	4.08196	4,131,430	9.64	0.00	0	
R2030	On	01/02/2024	Bond Future	11.86	Put			1,010.88000	1.01088	986,570	10.09	0.00	0	50
R2030	On	01/02/2024	Bond Future	12.10	Call			6,248.80000	6.24880	6,309,760	10.32	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put			836.54000	0.83654	815,490	10.32	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.37	Call			4,136.04000	4.13604	4,185,860	9.66	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put			1,485.29000	1.48529	1,453,100	9.66	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Call			5,205.09000	5.20509	5,261,170	10.00	0.00	0	
R2030	On	01/02/2024	Bond Future	11.86	Call			5,527.76000	5.52776	5,585,460	10.09	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call			1,316.14000	1.31614	1,338,270	8.30	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put			5,116.44000	5.11644	5,054,630	8.30	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call			1,327.15000	1.32715	1,349,430	8.30	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put			5,086.51000	5.08651	5,024,850	8.30	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Call			1,150.68000	1.15068	1,170,420	8.34	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.66	Put			5,609.06000	5.60906	5,544,860	8.34	0.00	0	
R2030	On	02/05/2024	Bond Future	10.62	Call			2,547.08000	2.54708	2,583,190	8.50	0.00	0	50
R2030	On	02/05/2024	Bond Future	10.62	Put			3,142.56000	3.14256	3,094,730	8.50	0.00	0	
R2030	On	02/05/2024	Bond Future	10.82	Call			2,955.48000	2.95548	2,995,210	8.62	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.82	Put			2,771.52000	2.77152	2,727,310	8.62	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call			1,305.50000	1.30550	1,327,470	8.30	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put			5,146.76000	5.14676	5,084,790	8.30	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Call			5,759.43000	5.75943	5,816,680	9.48	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Put			1,364.67000	1.36467	1,337,980	9.48	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	12.38	Call			7,015.14000	7.01514	7,077,560	9.85	0.00	0	
R2030	On	02/05/2024	Bond Future	12.38	Put			1,035.14000	1.03514	1,013,620	9.85	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Call			1,755.94000	1.75594	1,783,730	8.31	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Put			4,176.94000	4.17694	4,120,790	8.31	0.00	0	
R2030	On	02/05/2024	Bond Future	13.15	Call			9,284.27000	9.28427	9,353,900	10.38	0.00	0	
R2030	On	02/05/2024	Bond Future	13.15	Put			619.41000	0.61941	605,100	10.38	0.00	0	50
R2030	On	02/05/2024	Bond Future	11.12	Call			3,630.82000	3.63082	3,675,790	8.83	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 Intert
R2030	On	02/05/2024	Bond Future	11.12	Put			2,293.60000	2.29360	2,254,630	8.83		0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put			4,039.58000	4.03958	3,985,880	8.08		0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call			2,198.92000	2.19892	2,231,930	8.08		0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put			4,017.47000	4.01747	3,963,940	8.08		0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call			2,166.25000	2.16625	2,198,920	8.08		0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put			4,061.77000	4.06177	4,007,900	8.08		0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call			2,182.55000	2.18255	2,215,390	8.08		0.00	0	
Total R2030 Option												0.00	0	22,30	
Total For R2030												75,325,711.85	851	121,98	
R2032	On	03/08/2023	Bond Future			11.16503	87.00535	11.18371	86.91447		11.27		95,444,868.95	1,097	117,85
R2032	On	02/11/2023	Bond Future			11.26112	84.75668	11.28056	84.66419		12.43		0.00	0	75,12
R2032	On	01/02/2024	Bond Future			11.34903	86.68632	11.36928	86.59206		11.74		0.00	0	
R2032	On	02/05/2024	Bond Future			11.43810	84.52034	11.45930	84.42388		10.93		0.00	0	
R2032	On	01/08/2024	Bond Future			11.54226	86.42581	11.56462	86.32650		9.93		0.00	0	
Total R2032 Future												95,444,868.95	1,097	192,98	
R2032	On	03/08/2023	Bond Future	9.60	Call			0.05000	0.00005	0,050	7.56		0.00	0	1,50
R2032	On	03/08/2023	Bond Future	9.60	Put			8,185.52000	8.18552	8,094,640	7.56		0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			19.20000	0.01920	19,720	7.85		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	10.30	Put			4,463.77000	4.46377	4,373,410	7.85		0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call			2,039.95000	2.03995	2,084,210	11.86		0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Put			691.95000	0.69195	647,860	12.01		0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.55	Call			2,386.73000	2.38673	2,436,000	12.15		0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			630.52000	0.63052	588,910	12.15		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.75	Call			3,127.89000	3.12789	3,186,230	12.72		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			433.18000	0.43318	400,640	12.72		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			424.89000	0.42489	392,780	12.75		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,204.46000	3.20446	3,263,640	12.77		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			416.68000	0.41668	384,980	12.77		0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			3,712.75000	3.71275	3,777,030	13.11		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			323.43000	0.32343	296,830	13.11		0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Call			2,211.30000	2.21130	2,258,090	12.01		0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.45	Put			758.36000	0.75836	711,740	11.86		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	12.00	Call			4,113.86000	4.11386	4,181,620	13.36		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	12.00	Put			265.83000	0.26583	242,710	13.36		0.00	0	
R2032	On	03/08/2023	Bond Future	12.04	Call			4,276.34000	4.27634	4,345,380	13.46		0.00	0	3,00
R2032	On	03/08/2023	Bond Future	12.04	Put			245.80000	0.24580	223,960	13.46		0.00	0	3,00
R2032	On	03/08/2023	Bond Future	11.76	Call			3,166.15000	3.16615	3,224,920	12.75		0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call			1,075.34000	1.07534	1,095,190	11.73		0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put			4,444.51000	4.44451	4,371,870	11.73		0.00	0	

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	10.71	Call			1,261.87000	1.26187	1,284,620	11.79	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.71	Put			4,033.04000	4.03304	3,963,300	11.79	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Call			1,989.55000	1.98955	2,022,470	12.03	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.09	Put			2,902.01000	2.90201	2,842,440	12.03	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			2,290.87000	2.29087	2,327,460	12.14	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			2,579.45000	2.57945	2,523,550	12.14	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			2,315.03000	2.31503	2,351,900	12.15	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			2,555.87000	2.55587	2,500,250	12.15	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			2,339.32000	2.33932	2,376,480	12.16	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			2,532.45000	2.53245	2,477,120	12.16	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Call			2,438.60000	2.43860	2,476,890	12.20	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Put			2,441.26000	2.44126	2,387,060	12.20	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.78	Call			3,849.59000	3.84959	3,901,580	12.75	0.00	0	
R2032	On	02/11/2023	Bond Future	11.78	Put			1,518.49000	1.51849	1,477,990	12.75	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.90	Call			4,229.70000	4.22970	4,284,710	12.90	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put			1,351.25000	1.35125	1,313,770	12.90	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Call			5,438.06000	5.43806	5,501,270	13.35	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put			946.35000	0.94635	917,070	13.35	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.59	Put			5,258.77000	5.25877	5,189,410	11.12	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call			1,813.87000	1.81387	1,842,310	11.20	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Put			4,711.39000	4.71139	4,645,570	11.20	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Put			3,769.96000	3.76996	3,711,390	11.39	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Call			4,124.21000	4.12421	4,174,370	11.99	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Put			2,377.61000	2.37761	2,333,510	11.99	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.01	Call			857.42000	0.85742	872,350	11.22	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put			7,503.12000	7.50312	7,423,790	11.22	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Call			1,529.58000	1.52958	1,554,480	11.12	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.84	Put			2,230.55000	2.23055	2,188,300	12.08	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			4,412.06000	4.41206	4,464,270	12.09	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put			2,214.62000	2.21462	2,172,570	12.09	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call			1,849.30000	1.84930	1,878,170	11.21	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.78	Put			4,649.66000	4.64966	4,584,270	11.21	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Call			2,457.72000	2.45772	2,493,410	11.39	0.00	0	50
R2032	On	01/02/2024	Bond Future	12.62	Put			1,277.88000	1.27788	1,249,500	12.94	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	12.73	Call			7,208.82000	7.20882	7,276,320	13.07	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Put			1,180.94000	1.18094	1,154,180	13.07	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.83	Call			4,353.86000	4.35386	4,405,660	12.07	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put			2,246.33000	2.24633	2,203,870	12.07	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call			4,383.05000	4.38305	4,435,060	12.08	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Call			6,442.52000	6.44252	6,506,520	12.81	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	01/02/2024	Bond Future	12.50	Put		1,392.51000	1.39251	1,362,250	12.81	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.62	Call		6,840.10000	6.84010	6,905,980	12.94	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		1,568.64000	1.56864	1,594,770	10.33	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,887.32000	5.88732	5,816,990	10.33	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		1,581.90000	1.58190	1,608,210	10.33	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,852.06000	5.85206	5,781,910	10.33	0.00	0	
R2032	On	02/05/2024	Bond Future	10.59	Call		1,635.76000	1.63576	1,662,800	10.32	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.59	Put		5,712.22000	5.71222	5,642,800	10.32	0.00	0	
R2032	On	02/05/2024	Bond Future	10.65	Call		1,719.31000	1.71931	1,747,480	10.31	0.00	0	1,500
R2032	On	02/05/2024	Bond Future	10.65	Put		5,506.25000	5.50625	5,437,960	10.31	0.00	0	1,000
R2032	On	02/05/2024	Bond Future	10.36	Call		1,343.22000	1.34322	1,366,160	10.36	0.00	0	
R2032	On	02/05/2024	Bond Future	10.36	Put		6,541.05000	6.54105	6,467,530	10.36	0.00	0	
R2032	On	02/05/2024	Bond Future	11.09	Call		2,497.47000	2.49747	2,534,650	10.46	0.00	0	50
R2032	On	02/05/2024	Bond Future	11.09	Put		4,198.58000	4.19858	4,139,300	10.46	0.00	0	
R2032	On	02/05/2024	Bond Future	11.35	Call		3,058.85000	3.05885	3,101,550	10.61	0.00	0	1,500
R2032	On	02/05/2024	Bond Future	11.35	Put		3,557.70000	3.55770	3,503,940	10.61	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		1,595.24000	1.59524	1,621,730	10.33	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		5,816.93000	5.81693	5,746,960	10.33	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Call		8,469.55000	8.46955	8,543,050	12.37	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Put		1,101.52000	1.10152	1,078,560	12.37	0.00	0	50
R2032	On	02/05/2024	Bond Future	13.35	Call		9,038.49000	9.03849	9,113,870	12.54	0.00	0	
R2032	On	02/05/2024	Bond Future	13.35	Put		989.52000	0.98952	968,440	12.54	0.00	0	1,500
R2032	On	02/05/2024	Bond Future	10.86	Call		2,057.92000	2.05792	2,090,280	10.35	0.00	0	1,000
R2032	On	02/05/2024	Bond Future	10.86	Put		4,841.22000	4.84122	4,777,120	10.35	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Call		7,544.52000	7.54452	7,614,550	12.08	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put		1,315.78000	1.31578	1,289,350	12.08	0.00	0	1,000
R2032	On	01/08/2024	Bond Future	11.13	Put		4,534.23000	4.53423	4,473,660	9.50	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call		2,595.71000	2.59571	2,634,650	9.51	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Put		4,507.89000	4.50789	4,447,520	9.51	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call		2,615.52000	2.61552	2,654,670	9.51	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Put		4,482.02000	4.48202	4,421,860	9.51	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call		2,576.34000	2.57634	2,615,080	9.50	0.00	0	
Total R2032 Option											0.00	0	79,800
Total For R2032											95,444,868.95	1,097	272,800
R2035	On	03/08/2023	Bond Future			11.77344	85.80883	11.79237	85.70642	13.22	257,426,490.00	3,000	63,500
R2035	On	02/11/2023	Bond Future			11.88227	83.18637	11.90190	83.08208	14.03	0.00	0	110,000
R2035	On	01/02/2024	Bond Future			11.98815	85.08009	12.00853	84.97380	13.48	0.00	0	
R2035	On	02/05/2024	Bond Future			12.08601	82.52564	12.10722	82.41689	13.41	0.00	0	
R2035	On	01/08/2024	Bond Future			12.19581	84.38648	12.21805	84.27458	12.39	0.00	0	

Contract 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 Future												257,426,490.00	3,000	173,61
R2035	On	03/08/2023	Bond Future	11.75	Call			1,287.72000	1.28772	1,318,650	12.84	0.00	0	
R2035	On	03/08/2023	Bond Future	11.75	Put			1,517.18000	1.51718	1,445,700	12.84	0.00	0	4,81
R2035	On	03/08/2023	Bond Future	11.98	Call			1,985.94000	1.98594	2,031,340	13.19	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			980.70000	0.98070	923,690	13.19	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			2,019.63000	2.01963	2,065,670	13.21	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			961.31000	0.96131	904,940	13.21	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			2,053.58000	2.05358	2,100,250	13.22	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			942.23000	0.94223	886,490	13.22	0.00	0	
R2035	On	03/08/2023	Bond Future	12.50	Call			4,019.32000	4.01932	4,094,040	14.02	0.00	0	5,00
R2035	On	03/08/2023	Bond Future	12.50	Put			318.31000	0.31831	290,620	14.02	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			1,520.01000	1.52001	1,548,060	13.26	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put			4,190.99000	4.19099	4,114,750	13.26	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			1,540.21000	1.54021	1,568,560	13.27	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			4,155.68000	4.15568	4,079,740	13.27	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			455.53000	0.45553	465,120	12.85	0.00	0	40
R2035	On	02/11/2023	Bond Future	10.62	Put			7,679.41000	7.67941	7,584,710	12.85	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Call			2,284.79000	2.28479	2,323,130	13.67	0.00	0	71
R2035	On	02/11/2023	Bond Future	11.74	Put			3,150.55000	3.15055	3,084,600	13.67	0.00	0	
R2035	On	02/11/2023	Bond Future	12.24	Call			3,764.68000	3.76468	3,818,670	14.39	0.00	0	71
R2035	On	02/11/2023	Bond Future	12.24	Put			1,997.71000	1.99771	1,947,410	14.39	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			1,003.78000	1.00378	1,023,700	12.97	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.12	Put			5,307.34000	5.30734	5,222,970	12.97	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Call			5,937.20000	5.93720	6,007,550	15.31	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			1,117.26000	1.11726	1,083,320	15.31	0.00	0	40
R2035	On	02/11/2023	Bond Future	13.59	Call			8,843.57000	8.84357	8,928,090	16.39	0.00	0	
R2035	On	02/11/2023	Bond Future	13.59	Put			539.89000	0.53989	520,120	16.39	0.00	0	71
R2035	On	02/11/2023	Bond Future	11.43	Call			1,560.57000	1.56057	1,589,220	13.28	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			4,120.57000	4.12057	4,044,930	13.28	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Put			8,590.73000	8.59073	8,500,480	12.57	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put			6,328.53000	6.32853	6,247,920	12.55	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call			3,959.60000	3.95960	4,011,510	13.40	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put			3,072.98000	3.07298	3,018,600	13.40	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call			3,989.16000	3.98916	4,041,320	13.41	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put			3,051.25000	3.05125	2,997,120	13.41	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call			878.70000	0.87870	894,740	12.57	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.20	Call			4,019.06000	4.01906	4,071,470	13.42	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put			3,029.92000	3.02992	2,976,040	13.42	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call			8,334.84000	8.33484	8,412,530	15.03	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	01/02/2024	Bond Future	13.46	Put		1,243.78000	1.24378	1,215,180	15.03	0.00	0	40
R2035	On	01/02/2024	Bond Future	11.12	Call		1,506.80000	1.50680	1,532,480	12.55	0.00	0	40
R2035	On	02/05/2024	Bond Future	11.19	Call		1,962.95000	1.96295	1,993,500	12.63	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		6,858.44000	6.85844	6,780,240	12.63	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		1,978.83000	1.97883	2,009,580	12.62	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		6,818.75000	6.81875	6,740,750	12.62	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		1,994.79000	1.99479	2,025,750	12.62	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		6,779.20000	6.77920	6,701,410	12.62	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Put		5,360.09000	5.36009	5,293,210	11.88	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Call		3,227.14000	3.22714	3,271,730	11.87	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Put		5,419.59000	5.41959	5,352,280	11.87	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Call		3,249.49000	3.24949	3,294,290	11.87	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Put		5,389.78000	5.38978	5,322,680	11.87	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Call		3,271.92000	3.27192	3,316,940	11.88	0.00	0	
Total R2035 Option											0.00	0	14,52
Total For R2035											257,426,490.00	3,000	188,13
R2037	On	03/08/2023	Bond Future			12.09210	76.57732	12.10634	76.50055	14.98	12,175,793.88	159	133,7
R2037	On	02/11/2023	Bond Future			12.19900	78.26223	12.21372	78.18411	15.10	13,617,628.02	174	14,85
R2037	On	01/02/2024	Bond Future			12.30250	75.78736	12.31773	75.70782	15.36	0.00	0	
R2037	On	02/05/2024	Bond Future			12.40875	77.53379	12.42458	77.45239	14.69	0.00	0	
R2037	On	01/08/2024	Bond Future			12.53001	75.02607	12.54661	74.94221	14.59	0.00	0	
Total R2037 Future											25,793,421.90	333	148,61
R2037	On	03/08/2023	Bond Future	10.30	Call		1.15000	0.00115	1,060	13.53	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		10,718.95000	10.71895	10,642,090	13.53	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		43.81000	0.04381	43,040	13.52	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		6,363.20000	6.36320	6,285,660	13.52	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		1,469.59000	1.46959	1,490,170	14.75	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		1,396.06000	1.39606	1,339,870	14.75	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		1,498.32000	1.49832	1,519,350	14.77	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,371.02000	1.37102	1,315,280	14.77	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		1,527.24000	1.52724	1,548,720	14.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		1,346.23000	1.34623	1,290,940	14.79	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		1,227.90000	1.22790	1,243,360	13.90	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,757.56000	4.75756	4,694,900	13.90	0.00	0	
R2037	On	02/11/2023	Bond Future	12.02	Call		2,189.35000	2.18935	2,214,750	14.40	0.00	0	71
R2037	On	02/11/2023	Bond Future	12.02	Put		3,227.00000	3.22700	3,174,280	14.40	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		1,192.69000	1.19269	1,207,750	13.88	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,835.83000	4.83583	4,772,770	13.88	0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Call		3,638.18000	3.63818	3,675,380	15.13	0.00	0	71

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2037	On	02/11/2023	Bond Future	12.52	Put		2,039.13000	2.03913	1,998,210	15.13	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call		8,719.40000	8.71940	8,780,890	17.34	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put		546.71000	0.54671	530,080	17.34	0.00	0	71
R2037	On	02/11/2023	Bond Future	11.56	Call		1,210.22000	1.21022	1,225,470	13.89	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,796.59000	4.79659	4,733,720	13.89	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Put		4,128.59000	4.12859	4,078,520	14.83	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,552.29000	3.55229	3,506,300	15.10	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		3,539.83000	3.53983	3,573,560	15.12	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,527.98000	3.52798	3,482,170	15.12	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		3,568.04000	3.56804	3,601,960	15.13	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,504.04000	3.50404	3,458,420	15.13	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Call		2,926.30000	2.92630	2,955,770	14.83	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.93	Call		5,414.41000	5.41441	5,458,790	15.98	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Put		2,315.88000	2.31588	2,280,720	15.98	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	13.93	Call		8,929.63000	8.92963	8,987,580	17.45	0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Put		1,161.46000	1.16146	1,139,870	17.45	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.31	Call		3,511.94000	3.51194	3,545,490	15.10	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		1,937.03000	1.93703	1,957,610	13.84	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		7,310.95000	7.31095	7,250,130	13.84	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		1,952.58000	1.95258	1,973,300	13.84	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		7,269.75000	7.26975	7,209,070	13.84	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		1,968.22000	1.96822	1,989,090	13.83	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		7,228.69000	7.22869	7,168,160	13.83	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		5,675.35000	5.67535	5,623,830	14.03	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		3,378.72000	3.37872	3,410,750	14.02	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		5,735.98000	5.73598	5,684,150	14.02	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		3,401.11000	3.40111	3,433,300	14.03	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		5,705.60000	5.70560	5,653,930	14.03	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		3,423.58000	3.42358	3,455,920	14.03	0.00	0	
Total R2037 Option											0.00	0	13,35
Total For R2037											25,793,421.90	333	161,96
R2040	On	03/08/2023	Bond Future			12.32814	76.95370	12.33739	76.90118	15.87	2,770,333.20	36	125,94
R2040	On	02/11/2023	Bond Future			12.43777	78.64687	12.44729	78.59363	16.00	0.00	0	6,48
R2040	On	01/02/2024	Bond Future			12.54444	75.93040	12.55428	75.87622	16.33	0.00	0	1
R2040	On	02/05/2024	Bond Future			12.65344	77.68012	12.66366	77.62468	15.66	0.00	0	
R2040	On	01/08/2024	Bond Future			12.77700	74.92516	12.78775	74.86784	15.64	0.00	0	
Total R2040 Future											2,770,333.20	36	132,46
R2040	On	03/08/2023	Bond Future	12.21	Call		1,169.20000	1.16920	1,171,940	15.34	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		1,897.53000	1.89753	1,847,750	15.34	0.00	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	03/08/2023	Bond Future	12.22	Call		1,194.84000	1.19484	1,197,820	15.36	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		1,865.61000	1.86561	1,816,070	15.36	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		1,220.90000	1.22090	1,224,140	15.38	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		1,834.17000	1.83417	1,784,890	15.38	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		1,006.76000	1.00676	1,011,730	14.76	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		5,983.69000	5.98369	5,935,420	14.76	0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Call		7,235.17000	7.23517	7,268,430	17.96	0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Put		1,003.85000	1.00385	983,870	17.96	0.00	0	12
R2040	On	02/11/2023	Bond Future	11.58	Call		975.54000	0.97554	980,320	14.73	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		6,076.01000	6.07601	6,027,550	14.73	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		991.00000	0.99100	995,870	14.74	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		6,029.66000	6.02966	5,981,290	14.74	0.00	0	
R2040	On	02/11/2023	Bond Future	11.80	Call		1,354.93000	1.35493	1,362,030	14.99	0.00	0	12
R2040	On	02/11/2023	Bond Future	11.80	Put		5,112.27000	5.11227	5,066,130	14.99	0.00	0	
R2040	On	02/11/2023	Bond Future	12.60	Call		3,426.78000	3.42678	3,445,290	16.17	0.00	0	12
R2040	On	02/11/2023	Bond Future	12.60	Put		2,580.70000	2.58070	2,545,970	16.17	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,350.46000	4.35046	4,313,550	15.77	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		3,183.73000	3.18373	3,201,120	15.78	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,321.16000	4.32116	4,284,370	15.78	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		3,129.70000	3.12970	3,146,840	15.75	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,379.93000	4.37993	4,342,890	15.75	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		3,156.66000	3.15666	3,173,930	15.77	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		1,988.66000	1.98866	2,000,040	14.75	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put		8,057.86000	8.05786	8,013,800	14.75	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		2,004.78000	2.00478	2,016,250	14.75	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		8,012.87000	8.01287	7,968,900	14.75	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call		1,972.62000	1.97262	1,983,910	14.75	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		8,103.01000	8.10301	8,058,860	14.75	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Put		6,165.67000	6.16567	6,128,180	15.02	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Call		3,630.47000	3.63047	3,650,390	15.03	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Put		6,133.38000	6.13338	6,095,980	15.03	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Call		3,654.38000	3.65438	3,674,400	15.04	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Put		6,101.23000	6.10123	6,063,930	15.04	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Call		3,606.63000	3.60663	3,626,460	15.02	0.00	0	
Total R2040 Option											0.00	0	36
Total For R2040											2,770,333.20	36	132,84
R2044	On	03/08/2023	Bond Future			12.38143	73.36064	12.40070	73.25087	16.83	387,490,900.48	5,282	81,94
R2044	On	02/11/2023	Bond Future			12.48705	74.97477	12.50696	74.86299	16.99	0.00	0	61
R2044	On	01/02/2024	Bond Future			12.58971	72.29991	12.61032	72.18589	17.38	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere	
R2044	On	02/05/2024	Bond Future			12.69424	73.96597	12.71563	73.84930		16.69	0.00	0	
R2044	On	01/08/2024	Bond Future			12.81235	71.25238	12.83470	71.13246		16.71	0.00	0	
Total R2044 Future											387,490,900.48	5,282	82,61	
R2044	On	03/08/2023	Bond Future	11.75	Call			287.12000	0.28712	292,490	15.54	0.00	0	4,5
R2044	On	03/08/2023	Bond Future	11.75	Put			4,153.35000	4.15335	4,048,950	15.54	0.00	0	3,0
R2044	On	03/08/2023	Bond Future	12.00	Call			612.63000	0.61263	626,290	15.89	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put			2,953.75000	2.95375	2,857,640	15.89	0.00	0	4,7
R2044	On	03/08/2023	Bond Future	12.15	Call			902.06000	0.90206	922,890	16.16	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Put			1,295.10000	1.29510	1,227,320	16.83	0.00	0	9,1
R2044	On	03/08/2023	Bond Future	12.15	Put			2,352.21000	2.35221	2,263,270	16.16	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call			923.91000	0.92391	945,280	16.18	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put			2,315.29000	2.31529	2,226,890	16.18	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			946.08000	0.94608	967,980	16.20	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			2,278.77000	2.27877	2,190,900	16.20	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Call			1,856.38000	1.85638	1,898,370	16.83	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call			885.27000	0.88527	903,040	15.55	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put			6,476.45000	6.47645	6,382,440	15.55	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call			859.69000	0.85969	876,970	15.55	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put			6,577.96000	6.57796	6,483,460	15.55	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call			872.41000	0.87241	889,940	15.55	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put			6,527.09000	6.52709	6,432,840	15.55	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put			4,776.13000	4.77613	4,704,920	16.70	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call			2,937.41000	2.93741	2,980,490	16.71	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put			4,744.31000	4.74431	4,673,370	16.71	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call			2,885.68000	2.88568	2,928,220	16.69	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put			4,807.92000	4.80792	4,736,440	16.69	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call			2,911.60000	2.91160	2,954,410	16.70	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call			2,022.44000	2.02244	2,053,280	15.72	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put			8,183.48000	8.18348	8,097,650	15.72	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call			2,038.85000	2.03885	2,069,900	15.72	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put			8,137.45000	8.13745	8,051,830	15.72	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call			2,006.12000	2.00612	2,036,750	15.72	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put			8,229.68000	8.22968	8,143,640	15.72	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put			6,557.63000	6.55763	6,484,010	16.03	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call			3,501.43000	3.50143	3,547,950	16.03	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put			6,523.43000	6.52343	6,450,030	16.03	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call			3,524.78000	3.52478	3,571,520	16.04	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put			6,489.37000	6.48937	6,416,190	16.04	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call			3,478.16000	3.47816	3,524,460	16.03	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2044 Option												0.00	0	21,48
Total For R2044												387,490,900.48	5,282	104,10
R2048	On	03/08/2023	Bond Future			12.32263	76.35834	12.33639	76.27843		16.51	1,527,166.80	20	97,1'
R2048	On	02/11/2023	Bond Future			12.42886	73.59153	12.44309	73.51013		17.68	0.00	0	169,1'
R2048	On	01/02/2024	Bond Future			12.53263	75.26682	12.54734	75.18394		17.04	0.00	0	
R2048	On	02/05/2024	Bond Future			12.62871	72.54987	12.64397	72.46505		17.38	0.00	0	13,00
R2048	On	01/08/2024	Bond Future			12.73428	74.18536	12.75023	74.09804		16.39	0.00	0	
Total R2048 Future												1,527,166.80	20	279,23
R2048	On	03/08/2023	Bond Future	11.80	Call			416.77000	0.41677	418,770	15.32	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	11.80	Put			3,651.89000	3.65189	3,573,980	15.32	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call			921.62000	0.92162	931,240	15.76	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put			2,376.69000	2.37669	2,306,400	15.76	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call			944.10000	0.94410	954,070	15.78	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put			278.40000	0.27840	256,640	17.92	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.10	Put			2,339.11000	2.33911	2,269,170	15.78	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call			966.90000	0.96690	977,230	15.79	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put			2,301.94000	2.30194	2,232,360	15.79	0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call			1,461.61000	1.46161	1,479,700	16.13	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.30	Put			1,673.30000	1.67330	1,611,480	16.13	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Call			4,996.71000	4.99671	5,054,860	17.92	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call			884.70000	0.88470	894,930	16.19	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put			6,719.73000	6.71973	6,648,560	16.19	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Call			7,202.95000	7.20295	7,257,520	19.76	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put			1,096.32000	1.09632	1,069,490	19.76	0.00	0	2'
R2048	On	02/11/2023	Bond Future	11.47	Call			858.86000	0.85886	868,780	16.19	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put			6,825.18000	6.82518	6,753,700	16.19	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call			871.71000	0.87171	881,790	16.19	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put			6,772.34000	6.77234	6,701,020	16.19	0.00	0	
R2048	On	02/11/2023	Bond Future	11.80	Call			1,418.15000	1.41815	1,434,130	16.57	0.00	0	2'
R2048	On	02/11/2023	Bond Future	11.80	Put			5,266.60000	5.26660	5,201,180	16.57	0.00	0	
R2048	On	02/11/2023	Bond Future	12.50	Call			3,226.94000	3.22694	3,258,910	17.68	0.00	0	2'
R2048	On	02/11/2023	Bond Future	12.50	Put			2,903.04000	2.90304	2,853,610	17.68	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put			5,087.92000	5.08792	5,032,300	16.24	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call			2,812.90000	2.81290	2,840,350	16.25	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put			5,053.47000	5.05347	4,998,040	16.25	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call			2,762.94000	2.76294	2,790,010	16.23	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put			5,122.57000	5.12257	5,066,760	16.23	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call			2,787.86000	2.78786	2,815,120	16.24	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call			1,877.51000	1.87751	1,896,430	16.40	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2048	On	02/05/2024	Bond Future	11.47	Put		8,967.19000	8.96719	8,901,290	16.40		0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		1,893.34000	1.89334	1,912,400	16.40		0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		8,917.46000	8.91746	8,851,700	16.40		0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,861.77000	1.86177	1,880,550	16.40		0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		9,017.11000	9.01711	8,951,070	16.40		0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		6,326.29000	6.32629	6,272,470	15.73		0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		3,810.30000	3.81030	3,843,950	15.74		0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		6,292.84000	6.29284	6,239,170	15.74		0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		3,835.10000	3.83510	3,868,910	15.75		0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		6,259.54000	6.25954	6,206,030	15.75		0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		3,785.57000	3.78557	3,819,070	15.73		0.00	0	
Total R2048 Option												0.00	0	3,96
Total For R2048												1,527,166.80	20	283,15
R2053	On	03/08/2023	Bond Future			12.37437	98.20956	12.38320	98.14403	16.57		0.00	0	
R2053	On	02/11/2023	Bond Future			12.48244	94.50448	12.49156	94.43791	17.75		0.00	0	1,34
R2053	On	01/02/2024	Bond Future			12.58410	96.65613	12.59351	96.58848	17.11		0.00	0	
R2053	On	02/05/2024	Bond Future			12.68679	93.01655	12.69657	92.94733	17.46		0.00	0	
R2053	On	01/08/2024	Bond Future			12.79970	95.11238	12.80997	95.04088	16.46		0.00	0	
Total R2053 Future												0.00	0	1,34
R2053	On	03/08/2023	Bond Future	12.70	Call		3,436.26000	3.43626	3,455,240	16.97		0.00	0	
R2053	On	03/08/2023	Bond Future	12.70	Put		1,139.75000	1.13975	1,093,200	16.97		0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Call		3,485.35000	3.48535	3,504,780	16.99		0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Put		1,118.05000	1.11805	1,071,950	16.99		0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Call		3,534.70000	3.53470	3,554,570	17.01		0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Put		1,096.71000	1.09671	1,051,050	17.01		0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Call		5,363.45000	5.36345	5,389,110	18.37		0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Put		2,953.68000	2.95368	2,912,770	18.37		0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Call		5,275.76000	5.27576	5,301,050	18.34		0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Put		3,005.16000	3.00516	2,963,880	18.34		0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Call		5,319.44000	5.31944	5,344,910	18.35		0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Put		2,979.21000	2.97921	2,938,110	18.35		0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Put		4,029.45000	4.02945	3,990,900	17.39		0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Call		6,431.69000	6.43169	6,460,940	17.41		0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Put		4,003.09000	4.00309	3,964,690	17.41		0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Call		6,347.62000	6.34762	6,376,590	17.38		0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Put		4,055.97000	4.05597	4,017,290	17.38		0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Call		6,389.62000	6.38962	6,418,720	17.39		0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Call		7,239.95000	7.23995	7,271,470	17.85		0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Put		4,936.44000	4.93644	4,898,740	17.85		0.00	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
R2053	On	02/05/2024	Bond Future	13.04	Call		7,280.59000	7.28059	7,312,230	17.87	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Put		4,909.66000	4.90966	4,872,080	17.87	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Call		7,199.70000	7.19970	7,231,100	17.84	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Put		4,963.71000	4.96371	4,925,890	17.84	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Put		5,488.70000	5.48870	5,451,190	16.62	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Call		7,704.59000	7.70459	7,738,700	16.63	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Put		5,461.39000	5.46139	5,424,000	16.63	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Call		7,743.79000	7.74379	7,778,020	16.64	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Put		5,434.23000	5.43423	5,396,960	16.64	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Call		7,665.44000	7.66544	7,699,430	16.62	0.00	0	
Total R2053 Option											0.00	0	
Total For R2053											0.00	0	1,34
R209	On	03/08/2023	Bond Future			11.82983	66.06168	11.85350	65.94962	14.99	0.00	0	11,65
R209	On	02/11/2023	Bond Future			11.92620	64.36145	11.95067	64.24721	15.86	0.00	0	9,34
R209	On	01/02/2024	Bond Future			12.01584	65.82669	12.04113	65.71015	15.29	0.00	0	
R209	On	02/05/2024	Bond Future			12.10614	64.18941	12.13238	64.07010	15.35	0.00	0	
R209	On	01/08/2024	Bond Future			12.20734	65.63649	12.23466	65.51403	14.38	0.00	0	
Total R209 Future											0.00	0	20,95
R209	On	03/08/2023	Bond Future	10.00	Call		0.62000	0.00062	0,610	13.55	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		9,673.69000	9.67369	9,561,620	13.55	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		28.39000	0.02839	29,010	13.54	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		5,824.71000	5.82471	5,713,270	13.54	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call		35.47000	0.03547	36,310	13.54	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.25	Put		3,196.64000	3.19664	3,093,560	13.84	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		1,430.30000	1.43030	1,476,620	14.87	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,070.02000	1.07002	1,004,280	14.87	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		1,457.01000	1.45701	1,504,020	14.88	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,049.84000	1.04984	984,790	14.88	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Put		5,565.72000	5.56572	5,454,500	13.54	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		1,484.05000	1.48405	1,531,740	14.90	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,030.05000	1.03005	965,680	14.90	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call		1,622.72000	1.62272	1,673,850	14.99	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put		935.26000	0.93526	874,330	14.99	0.00	0	1,71
R209	On	03/08/2023	Bond Future	11.25	Call		251.47000	0.25147	260,450	13.84	0.00	0	7,00
R209	On	02/11/2023	Bond Future	11.34	Call		1,136.33000	1.13633	1,165,480	14.92	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,074.86000	4.07486	3,989,770	14.92	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,152.34000	1.15234	1,181,820	14.93	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,041.25000	4.04125	3,956,490	14.93	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,120.31000	1.12031	1,149,140	14.91	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	02/11/2023	Bond Future	11.33	Put		4,108.51000	4.10851	4,023,100	14.91	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,882.26000	2.88226	2,822,260	15.12	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		3,269.28000	3.26928	3,326,090	15.13	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,862.11000	2.86211	2,802,380	15.13	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		3,294.64000	3.29464	3,351,730	15.15	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,841.89000	2.84189	2,782,440	15.15	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		3,243.79000	3.24379	3,300,330	15.12	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,694.94000	1.69494	1,729,080	14.46	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		6,281.05000	6.28105	6,195,880	14.46	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,708.71000	1.70871	1,743,080	14.46	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		6,244.86000	6.24486	6,159,920	14.46	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,722.57000	1.72257	1,757,150	14.46	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		6,208.82000	6.20882	6,124,090	14.46	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		4,906.99000	4.90699	4,834,840	13.79	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		2,879.85000	2.87985	2,929,680	13.78	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		4,960.94000	4.96094	4,888,310	13.78	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		2,899.59000	2.89959	2,949,660	13.78	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		4,933.91000	4.93391	4,861,520	13.78	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		2,919.40000	2.91940	2,969,710	13.79	0.00	0	
Total R209 Option											0.00	0	19,38
Total For R209											0.00	0	40,34
R210	On	03/08/2023	Bond Future			227.11765	227.11765	227.07088	227.07088		0.00	0	4
R210	On	02/11/2023	Bond Future			228.99744	228.99744	228.95013	228.95013		0.00	0	
R210	On	01/02/2024	Bond Future			234.26348	234.26348	234.21600	234.21600		0.00	0	
R210	On	02/05/2024	Bond Future			236.45206	236.45206	236.40037	236.40037		0.00	0	
R210	On	01/08/2024	Bond Future			241.84065	241.84065	241.78601	241.78601		0.00	0	
Total R210 Future											0.00	0	42
Total For R210											0.00	0	42
R213	On	03/08/2023	Bond Future			10.94247	83.12038	10.95585	83.06168	10.76	0.00	0	24,48
R213	On	02/11/2023	Bond Future			11.03662	81.39170	11.05054	81.33209	11.52	80,821,958.10	993	3,00
R213	On	01/02/2024	Bond Future			11.12616	83.24450	11.14068	83.18386	10.69	0.00	0	
R213	On	02/05/2024	Bond Future			11.20696	81.60167	11.22219	81.53962	10.20	0.00	0	
R213	On	01/08/2024	Bond Future			11.30178	83.44231	11.31794	83.37821	9.40	0.00	0	
Total R213 Future											80,821,958.10	993	27,48
R213	On	03/08/2023	Bond Future	11.61	Call		3,101.26000	3.10126	3,139,230	11.75	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		296.74000	0.29674	276,010	11.75	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,137.33000	3.13733	3,175,580	11.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		290.91000	0.29091	270,460	11.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,173.41000	3.17341	3,211,940	11.80	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	03/08/2023	Bond Future	11.63	Put		285.13000	0.28513	264,960	11.80	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,339.67000	2.33967	2,363,140	11.41	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		2,043.05000	2.04305	2,006,910	11.41	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call		7,097.43000	7.09743	7,144,430	13.14	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put		414.38000	0.41438	401,770	13.14	0.00	0	7!
R213	On	02/11/2023	Bond Future	10.94	Call		1,942.01000	1.94201	1,962,190	11.27	0.00	0	7!
R213	On	02/11/2023	Bond Future	10.94	Put		2,416.92000	2.41692	2,377,490	11.27	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,316.36000	2.31636	2,339,650	11.40	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		2,062.36000	2.06236	2,026,040	11.40	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,362.90000	2.36290	2,386,560	11.42	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		2,023.69000	2.02369	1,987,740	11.42	0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call		3,145.45000	3.14545	3,174,750	11.71	0.00	0	7!
R213	On	02/11/2023	Bond Future	11.44	Put		1,500.13000	1.50013	1,469,820	11.71	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,803.82000	1.80382	1,776,340	11.12	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,163.42000	4.16342	4,196,720	11.13	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,790.69000	1.79069	1,763,350	11.13	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		4,109.33000	4.10933	4,142,360	11.11	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,817.03000	1.81703	1,789,420	11.11	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,136.35000	4.13635	4,169,510	11.12	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		1,414.07000	1.41407	1,429,540	9.68	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		5,325.20000	5.32520	5,278,620	9.68	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		1,425.86000	1.42586	1,441,440	9.67	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		5,293.78000	5.29378	5,247,310	9.67	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		1,402.35000	1.40235	1,417,710	9.68	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		5,356.71000	5.35671	5,310,020	9.68	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		4,171.81000	4.17181	4,131,310	8.99	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		2,347.70000	2.34770	2,371,430	8.99	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		4,148.36000	4.14836	4,107,990	8.99	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		2,365.43000	2.36543	2,389,280	9.00	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		4,125.35000	4.12535	4,085,100	9.00	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		2,330.38000	2.33038	2,353,980	8.99	0.00	0	
Total R213 Option											0.00	0	2,2!
Total For R213											80,821,958.10	993	29,7!
R214	On	03/08/2023	Bond Future			12.18030	62.04426	12.19386	61.97922	16.43	10,113,214.38	163	18,7
R214	On	02/11/2023	Bond Future			12.28079	60.10596	12.29476	60.03981	17.52	0.00	0	
R214	On	01/02/2024	Bond Future			12.37844	61.47429	12.39286	61.40687	16.91	0.00	0	
R214	On	02/05/2024	Bond Future			12.46861	59.58411	12.48354	59.51509	17.17	0.00	0	
R214	On	01/08/2024	Bond Future			12.56774	60.92758	12.58330	60.85656	16.22	0.00	0	
Total R214 Future											10,113,214.38	163	18,7!

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	03/08/2023	Bond Future	12.14	Call		1,154.34000	1.15434	1,168,310	16.22	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,413.35000	1.41335	1,362,280	16.22	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		1,178.05000	1.17805	1,192,390	16.24	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,388.83000	1.38883	1,338,130	16.24	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		1,202.01000	1.20201	1,216,720	16.26	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,364.63000	1.36463	1,314,300	16.26	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		844.98000	0.84498	854,900	16.04	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,958.51000	4.95851	4,902,280	16.04	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		821.25000	0.82125	830,880	16.04	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,040.02000	5.04002	4,983,500	16.04	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		833.06000	0.83306	842,830	16.04	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,999.18000	4.99918	4,942,800	16.04	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,751.91000	3.75191	3,708,990	16.42	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,622.68000	2.62268	2,647,340	16.43	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,726.36000	3.72636	3,683,600	16.43	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,577.61000	2.57761	2,601,950	16.41	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,777.60000	3.77760	3,734,520	16.41	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,600.10000	2.60010	2,624,600	16.42	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,716.88000	1.71688	1,733,980	16.20	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		6,705.75000	6.70575	6,653,830	16.20	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,730.86000	1.73086	1,748,070	16.19	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		6,667.35000	6.66735	6,615,540	16.19	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,702.99000	1.70299	1,719,960	16.20	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		6,744.30000	6.74430	6,692,250	16.20	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		5,107.33000	5.10733	5,063,770	15.64	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		3,146.39000	3.14639	3,173,980	15.65	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		5,079.65000	5.07965	5,036,220	15.65	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		3,167.02000	3.16702	3,194,740	15.65	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		5,052.34000	5.05234	5,009,040	15.65	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		3,126.07000	3.12607	3,153,530	15.64	0.00	0	
Total R214 Option											0.00	0	
Total For R214											10,113,214.38	163	18,72
Total for Bond											1,035,593,705.63	12,694	1,513,93
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2029 On 31/03/2029 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2029 Future										0.00	0	
Total For I2029										0.00	0	
I2031 On 31/01/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2031 Future										0.00	0	
Total For I2031										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/08/2023 GOVI			868.37900	868.37900	867.56100	867.56100				0.00	0	83
GOVI On 02/11/2023 GOVI			887.48400	887.48400	886.64900	886.64900				0.00	0	
GOVI On 01/02/2024 GOVI			907.68300	907.68300	906.83100	906.83100				0.00	0	
GOVI On 02/05/2024 GOVI			928.60200	928.60200	927.73000	927.73000				0.00	0	
GOVI On 01/08/2024 GOVI			949.57800	949.57800	948.68400	948.68400				0.00	0	
Total GOVI Future										0.00	0	83
GOVI On 03/08/2023 GOVI	837.21	Call			303,510.00000	30.35100	311,690,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Call			303,410.00000	30.34100	311,590,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/08/2023	GOVI	837.23	Call			303,310.00000	30.33100	311,490,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			8,290.00000	0.82900	16,640,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			8,490.00000	0.84900	16,840,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			8,390.00000	0.83900	16,740,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			268,310.00000	26.83100	276,830,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call			268,510.00000	26.85100	277,030,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			268,410.00000	26.84100	276,930,000		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			232,500.00000	23.25000	223,780,000		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			232,600.00000	23.26000	223,880,000		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			232,400.00000	23.24000	223,680,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call			53,040.00000	5.30400	61,980,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Call			52,940.00000	5.29400	61,880,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call			53,140.00000	5.31400	62,080,000		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			883.44400	883.44400	882.50600	882.50600			0.00	0	
AL37	On	02/11/2023	Index Future			902.88000	902.88000	901.92300	901.92300			0.00	0	
AL37	On	01/02/2024	Index Future			923.43000	923.43000	922.45200	922.45200			0.00	0	
AL37	On	02/05/2024	Index Future			944.71200	944.71200	943.71100	943.71100			0.00	0	
AL37	On	01/08/2024	Index Future			966.05200	966.05200	965.02600	965.02600			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/08/2023	Index Future			1,007.47200	1,007.47200	1,006.55500	1,006.55500			0.00	0	
AL7T	On	02/11/2023	Index Future			1,029.63700	1,029.63700	1,028.70100	1,028.70100			0.00	0	
AL7T	On	01/02/2024	Index Future			1,053.07200	1,053.07200	1,052.11600	1,052.11600			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL7T	On	02/05/2024	Index Future			1,077.34200	1,077.34200	1,076.36300	1,076.36300			0.00	0	
AL7T	On	01/08/2024	Index Future			1,101.67800	1,101.67800	1,100.67500	1,100.67500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/08/2023	Index Future			880.99000	880.99000	880.15400	880.15400			0.00	0	10
ALBI	On	02/11/2023	Index Future			900.37300	900.37300	899.52000	899.52000			0.00	0	
ALBI	On	01/02/2024	Index Future			920.86500	920.86500	919.99400	919.99400			0.00	0	
ALBI	On	02/05/2024	Index Future			942.08800	942.08800	941.19600	941.19600			0.00	0	
ALBI	On	01/08/2024	Index Future			963.36900	963.36900	962.45500	962.45500			0.00	0	
Total ALBI Future												0.00	0	10
Total For ALBI												0.00	0	10
IGOV	On	03/08/2023	Index Future			325.07700	325.07700	326.35400	326.35400			0.00	0	48
IGOV	On	02/11/2023	Index Future			332.30900	332.30900	333.61400	333.61400			0.00	0	
IGOV	On	01/02/2024	Index Future			339.95000	339.95000	341.28600	341.28600			0.00	0	
IGOV	On	02/05/2024	Index Future			347.86100	347.86100	349.22800	349.22800			0.00	0	
IGOV	On	01/08/2024	Index Future			355.79300	355.79300	357.19000	357.19000			0.00	0	
Total IGOV Future												0.00	0	48
Total For IGOV												0.00	0	48
Total for Index												0.00	0	58
JIBAR f	On	19/07/2023	Jibar Future			8.50500	91.49500	8.50500	91.49500			0.00	0	
JIBAR f	On	16/08/2023	Jibar Future			8.65000	91.35000	8.66000	91.34000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.69500	91.30500	8.71500	91.28500			0.00	0	
JIBAR f	On	18/10/2023	Jibar Future			8.70500	91.29500	8.72500	91.27500			0.00	0	
JIBAR f	On	15/11/2023	Jibar Future			8.70500	91.29500	8.72500	91.27500			0.00	0	
JIBAR f	On	20/12/2023	Jibar Future			8.70500	91.29500	8.72500	91.27500			0.00	0	
JIBAR f	On	20/03/2024	Jibar Future			8.62000	91.38000	8.66000	91.34000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.44000	91.56000	8.47500	91.52500			0.00	0	
JIBAR f	On	18/09/2024	Jibar Future			8.31500	91.68500	8.35500	91.64500			0.00	0	
JIBAR f	On	18/12/2024	Jibar Future			8.18000	91.82000	8.22000	91.78000			0.00	0	
JIBAR f	On	19/03/2025	Jibar Future			8.12500	91.87500	8.16500	91.83500			0.00	0	
JIBAR f	On	18/06/2025	Jibar Future			8.14000	91.86000	8.17500	91.82500			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 :											1,035,593,705.63	12,694	1,515,38	
ABCPI3	On	07/12/2023	Spot Bond			5.25000	330.46661	5.25000	330.13794			0.00	0	
Total ABCPI3 SPOT												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.46547			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF002 On 18/07/2024 Spot Bond					0.00000	102.24735			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.20500	98.67658	10.20500	98.59610			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.23000	85.59487	12.23000	85.51162			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	99.99985			0.00	0	
Total ABF006 SPOT									0.00	0	
Total For ABF006									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.85270			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN08 On 17/03/2026 Spot Bond					0.00000	100.31234			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN10 On 26/09/2023 Spot Bond					0.00000	100.30322			0.00	0	
Total ABFN18 SPOT									0.00	0	
Total For ABFN18									0.00	0	
ABFN21 On 30/05/2024 Spot Bond					0.00000	101.62144			0.00	0	
Total ABFN22 SPOT									0.00	0	
Total For ABFN22									0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.20340			0.00	0	
Total ABFN23 SPOT									0.00	0	
Total For ABFN23									0.00	0	
ABFN24 On 17/10/2024 Spot Bond					0.00000	102.72016			0.00	0	
Total ABFN25 SPOT									0.00	0	
Total For ABFN25									0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	105.07134			0.00	0	1,880,000.00

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 ABFN26 SPOT										0.00	0	1,880,000,00
Total For ABFN26										0.00	0	1,880,000,00
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.97169				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.59680				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.68735				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	101.36539				0.00	0	6,400,000,00
Total ABFN32 SPOT										0.00	0	6,400,000,00
Total For ABFN32										0.00	0	6,400,000,00
ABFN32 On 15/11/2024 Spot Bond					0.00000	101.55987				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2024 Spot Bond					0.00000	101.63157				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	101.87418				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	102.76597				0.00	0	2,830,000,00
Total ABFN37 SPOT										0.00	0	2,830,000,00
Total For ABFN37										0.00	0	2,830,000,00
ABFN37 On 16/09/2024 Spot Bond					0.00000	100.64398				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	100.34947				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	100.57339				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.93034				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.95134				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.10808				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.85660				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.87897				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.21428				0.00	400,000,000	200,000,000
Total ABFN49 SPOT										0.00	400,000,000	200,000,000
Total For ABFN49										0.00	400,000,000	200,000,000
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.85679				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.67732				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.84151				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.34738				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.75317				0.00	20,000,000,000	12,380,000,000
Total ABFN54 SPOT										0.00	20,000,000,000	12,380,000,000
Total For ABFN54										0.00	20,000,000,000	12,380,000,000
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.16441				0.00	0	
Total ABFN55 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	101.24857				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	101.12721				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	101.15823				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	100.85543				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6 On 05/04/2026 Spot Bond					0.00000	99.87460				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	101.05917				0.00	0	1,270,000,00
Total ABFN61 SPOT										0.00	0	1,270,000,00
Total For ABFN61										0.00	0	1,270,000,00
ABFN6 On 24/02/2030 Spot Bond					0.00000	101.20977				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABFN6 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			730,000,000,000,000.00	77,300,000,000	72,300,000,00	
Total ABFN63 SPOT									30,000,000,000,000.00	77,300,000,000	72,300,000,00	
Total For ABFN63									30,000,000,000,000.00	77,300,000,000	72,300,000,00	
ABFN6 On 28/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			620,000,000,000,000.00	216,200,000,000	135,400,000,00	
Total ABFN64 SPOT									20,000,000,000,000.00	216,200,000,000	135,400,000,00	
Total For ABFN64									20,000,000,000,000.00	216,200,000,000	135,400,000,00	
ABFN6 On 28/06/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	78,500,000,00	
Total ABFN65 SPOT									0.00	0	78,500,000,00	
Total For ABFN65									0.00	0	78,500,000,00	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.18924				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.43760				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.86269				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.44932				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.16846				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.67799				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	99.99981				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	99.99992				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.35000	7.35000	7.35000	165.27714				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	88.08209	100.00000	87.45156				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.15000	4.15000	4.15000	170.08170				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.94000	4.94000	4.94000	217.56597				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.32000	5.32000	5.32000	237.64870				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			9.12000	9.12000	9.12000	104.28549				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.72000	102.86338	9.72000	102.78382			14,580,000,000,000.00		1,500,000,000	1,500,000,000
Total ABS16 SPOT									14,580,000,000,000.00		1,500,000,000	1,500,000,000
Total For ABS16									14,580,000,000,000.00		1,500,000,000	1,500,000,000
ABS17 On 11/11/2027 Spot Bond			9.53000	105.37192	9.53000	105.29198			0.00		0	
Total ABS17 SPOT									0.00		0	
Total For ABS17									0.00		0	
ABS18 On 26/09/2023 Spot Bond			8.75500	102.82359	8.75500	102.75113			0.00		0	
Total ABS18 SPOT									0.00		0	
Total For ABS18									0.00		0	
ABS19 On 24/02/2028 Spot Bond			10.11500	10.11500	10.11500	101.72105			0.00		0	
Total ABS19 SPOT									0.00		0	
Total For ABS19									0.00		0	
ABS7 On 11/09/2026 Spot Bond			9.93500	99.66137	9.93500	99.58262			0.00		0	
Total ABS7 SPOT									0.00		0	
Total For ABS7									0.00		0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	18.17521	100.00000	18.05545			0.00		0	
Total ABS7/R186 SPOT									0.00		0	
Total For ABS7/R186									0.00		0	
ABSI2 On 07/12/2023 Spot Bond			4.90000	330.95385	4.90000	330.63382			0.00		0	
Total ABSI2 SPOT									0.00		0	
Total For ABSI2									0.00		0	
ABX01 On 10/07/2024 Spot Bond			11.99500	11.99500	11.99500	98.70554			0.00		0	
Total ABX01 SPOT									0.00		0	
Total For ABX01									0.00		0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.30076			0.00		0	
Total ACL097 SPOT									0.00		0	
Total For ACL097									0.00		0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.29545			0.00		0	
Total ACL098 SPOT									0.00		0	
Total For ACL098									0.00		0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.28676			0.00		0	
Total ACL217 SPOT									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.62381				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.06589				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.34619				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.99632				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.27171				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.99294				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	108.07466				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	100.43295				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.87395				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.74421				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	106.38786				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	101.99689				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.87195				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.91155				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.42000	99.15705	9.42000	99.08144				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.97120				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	102.16999				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	102.41831				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	101.76744				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.00030				0.00	0	20,700,00
Total AHF5A2 SPOT										0.00	0	20,700,00
Total For AHF5A2										0.00	0	20,700,00
AHF5A On 21/08/2023 Spot Bond			10.31000	103.49849	10.31000	103.41206				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.99850				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.03193				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	101.07408				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.42439				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.32118				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.96330				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.03180				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.07392				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.36810				0.00	1,548,600,000	774,300,000
Total AHF6D1 SPOT										0.00	1,548,600,000	774,300,000
Total For AHF6D1										0.00	1,548,600,000	774,300,000
AHF7A On 21/08/2025 Spot Bond					0.00000	101.08505				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.14235				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.05284				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.03705				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.09495				0.00	0	
Total AHF7C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.07495				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.77942				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.39950				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			11.02500	99.37079	11.02500	99.28389				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.41500	89.94361	12.41500	89.85533				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.26341				0.00	0	5,000,000,00
Total AIRF02 SPOT										0.00	0	5,000,000,00
Total For AIRF02										0.00	0	5,000,000,00
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.48156				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.80863				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			7.02000	197.28579	7.02000	197.06128				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.81356				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.26199				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.58268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.13542				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	100.86391				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	99.99941				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	100.20865				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	100.31564				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	100.94720				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.04927				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	99.81396				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	99.81396				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	99.81396				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01 On 17/10/2023 Spot Bond					0.00000	101.78236				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC01: On 17/08/2023 Spot Bond					0.00000	101.72170				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC01: On 18/08/2023 Spot Bond					0.00000	101.69032				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC01: On 21/08/2023 Spot Bond					0.00000	101.83162				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC02: On 28/04/2028 Spot Bond					0.00000	101.68334				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC02: On 20/06/2028 Spot Bond					0.00000	100.29696				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC02: On 20/06/2030 Spot Bond			12.87000	12.87000	12.87000	98.57066				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC02: On 20/06/2027 Spot Bond					0.00000	100.28551				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC02: On 17/05/2028 Spot Bond					0.00000	101.16783				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC02: On 22/08/2023 Spot Bond					0.00000	100.93029				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02: On 23/08/2023 Spot Bond					0.00000	100.90319				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC02: On 25/08/2023 Spot Bond					0.00000	100.84330				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC02: On 26/05/2028 Spot Bond					0.00000	100.99999				0.00	0	
Total ASC028 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASC028										0.00	0	
ASC02: On 26/05/2026 Spot Bond					0.00000	100.97183				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC03: On 13/06/2024 Spot Bond					0.00000	100.44539				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASC03: On 14/06/2024 Spot Bond					0.00000	100.41888				0.00	0	
Total ASC031 SPOT										0.00	0	
Total For ASC031										0.00	0	
ASC03: On 15/03/2024 Spot Bond					0.00000	100.38839				0.00	0	
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASC03: On 28/02/2035 Spot Bond					0.00000	100.22627				0.00	0	
Total ASC033 SPOT										0.00	0	
Total For ASC033										0.00	0	
ASC03: On 30/06/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASC035 SPOT										0.00	0	
Total For ASC035										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.67000	252.00590	5.67000	251.74607				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.77000	229.05711	5.77000	228.81918				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.81000	209.73606	5.81000	209.51752				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.72000	116.77750	5.72000	116.65607				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	103.66688				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	101.14891				0.00	0	35,500.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN278 SPOT										0.00	0	35,500,00
Total For ASN278										0.00	0	35,500,00
ASN278 On 20/08/2048 Spot Bond					0.00000	101.04457				0.00	0	12,100,00
Total ASN279 SPOT										0.00	0	12,100,00
Total For ASN279										0.00	0	12,100,00
ASN279 On 21/08/2023 Spot Bond					0.00000	101.02982				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.49887				0.00	0	1,200,000,00
Total ASN286 SPOT										0.00	0	1,200,000,00
Total For ASN286										0.00	0	1,200,000,00
ASN286 On 26/09/2023 Spot Bond					0.00000	100.11428				0.00	0	4,000,00
Total ASN291 SPOT										0.00	0	4,000,00
Total For ASN291										0.00	0	4,000,00
ASN291 On 20/12/2023 Spot Bond					0.00000	100.28516				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.55209				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			5.30500	5.30500	5.30500	116.63162				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.90500	5.90500	5.90500	105.89313				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.35748				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.38921				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	101.38549				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33 On 20/06/2024 Spot Bond					0.00000	100.00342				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.93000	114.02109	5.93000	113.90059				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.28777				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.86130				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.36750				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.28109				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.28109				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.89502				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.41190				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.38641				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.68991				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.87633				0.00	0	
Total ASN381 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN381									0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.42460			0.00	0	
Total ASN383 SPOT									0.00	0	
Total For ASN383									0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.42460			0.00	0	
Total ASN384 SPOT									0.00	0	
Total For ASN384									0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.50967			0.00	0	
Total ASN388 SPOT									0.00	0	
Total For ASN388									0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.30809			0.00	0	22,500,00
Total ASN399 SPOT									0.00	0	22,500,00
Total For ASN399									0.00	0	22,500,00
ASN40: On 20/12/2024 Spot Bond					0.00000	100.27837			0.00	0	
Total ASN409 SPOT									0.00	0	
Total For ASN409									0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.30502			0.00	0	
Total ASN415 SPOT									0.00	0	
Total For ASN415									0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.70514			0.00	0	
Total ASN419 SPOT									0.00	0	
Total For ASN419									0.00	0	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ASN420 SPOT									0.00	0	
Total For ASN420									0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	102.38817			0.00	0	
Total ASN421 SPOT									0.00	0	
Total For ASN421									0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.22178			0.00	0	
Total ASN450 SPOT									0.00	0	
Total For ASN450									0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	100.26331			0.00	0	
Total ASN459 SPOT									0.00	0	
Total For ASN459									0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.88335			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	101.89344				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2024 Spot Bond			10.77000	10.77000	10.77000	103.11466				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			11.46000	11.46000	11.46000	102.98993				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.44859				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.58894				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.75101				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.40026				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	140.38701				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			11.24500	11.24500	11.24500	102.57901				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.71504				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.42304				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49(On 15/09/2025 Spot Bond					0.00000	100.42304				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.25003				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.81500	95.15357	10.81500	95.07146				0.00	0	8,700,00
Total ASN508 SPOT										0.00	0	8,700,00
Total For ASN508										0.00	0	8,700,00
ASN50(On 21/12/2026 Spot Bond			9.99500	95.05186	9.99500	94.97590				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.54500	94.05672	10.54500	93.97753				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.54500	94.05672	10.54500	93.97753				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2024 Spot Bond			9.12000	103.81271	9.12000	103.73601				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.07000	104.63092	11.07000	104.53754				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.02000	104.60996	11.02000	104.51700				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.52000	104.40922	10.52000	104.32054				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.52000	104.40922	10.52000	104.32054				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	99.91295				0.00	0	
Total ASN540 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.55647				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/07/2023 Spot Bond			11.15500	104.40657	11.15500	104.31173				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.24500	103.98447	11.24500	103.89024				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.10500	104.13791	11.10500	104.04468				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.17357				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.85349				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.72784				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.57883				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			10.59500	103.13026	10.59500	103.04206				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.79163				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.03924				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.67276				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	101.75655				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2024 Spot Bond					0.00000	99.83075				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	94.70037				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	100.26068				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	101.00445				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	100.25277				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	101.00284				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	99.91592				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	100.30244				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	100.31966				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN644 On 06/05/2024 Spot Bond					0.00000	101.73032				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN64: On 12/07/2024 Spot Bond					0.00000	99.72115				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	99.72958				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	99.99941				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.16995				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	99.91463				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.02802				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.83776				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.31940				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.00457				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	93.39377				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.72126				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.64861				0.00	0	
Total ASN692 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.69768				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.64861				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.50871				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.29286				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.29419				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.55131				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.40776				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.75074				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.22645				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	99.99938				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.51602				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	99.99988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.53177				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.66084				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.94660				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	99.99965				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.28622				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.28887				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	94.94532				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.60448				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	99.76497				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	99.75371				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.24884	10.24884	10.24884	100.97125				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN79 On 15/03/2025 Spot Bond					0.00000	100.51621				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79 On 31/01/2024 Spot Bond			10.86500	10.86500	10.86500	103.83953				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80 On 31/07/2027 Spot Bond					0.00000	101.74059				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80 On 31/01/2027 Spot Bond					0.00000	101.59650				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80 On 31/01/2030 Spot Bond					0.00000	101.59810				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80 On 21/12/2026 Spot Bond					0.00000	100.24150				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81 On 06/04/2025 Spot Bond					0.00000	99.81872				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82 On 02/04/2026 Spot Bond					0.00000	99.91704				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	99.74021				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.06637				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82 On 31/01/2037 Spot Bond					0.00000	90.47156				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	99.73062				0.00	0	
Total ASN824 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.69450				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.69503				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	102.32314				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	102.10263				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	102.10263				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.74074				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.33604				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.85853				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.84900				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	101.84900				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	101.83553				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	98.81684				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 29/04/2025 Spot Bond					0.00000	101.71729				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.70928				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.28631				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.29177				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	100.94667				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	102.07393				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 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	
ASN860 On 29/10/2025 Spot Bond					0.00000	101.58897				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	100.66086				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	102.19618				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	100.60273				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 09/06/2027 Spot Bond					0.00000	100.60273				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.45611				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.45611				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	99.99961				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.24993				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.32087				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.31822				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.62380				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	102.02596				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.02900				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.45092				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.69500	104.83912	11.69500	104.74041				0.00	0	
Total ASN889 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	92.59422				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.61869				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.28356				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.96276				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.97885				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.96276				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.94667				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.95472				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.96679				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.95472				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.96679				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	94.71616				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	87.98240				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	100.30739				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	104.28863				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	100.32759				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	101.65573				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN938 On 20/12/2027 Spot Bond					0.00000	100.31032				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.30048				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN941 On 20/12/2025 Spot Bond					0.00000	100.29147				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN943 On 20/12/2027 Spot Bond					0.00000	100.34086				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN944 On 20/06/2027 Spot Bond					0.00000	100.28431				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN948 On 20/06/2027 Spot Bond					0.00000	100.28631				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95 On 31/08/2027 Spot Bond					0.00000	100.94667				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95 On 31/07/2027 Spot Bond					0.00000	101.74859				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95 On 20/12/2027 Spot Bond					0.00000	100.32361				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95 On 20/12/2025 Spot Bond					0.00000	100.29360				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95 On 20/12/2024 Spot Bond					0.00000	100.27837				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96 On 30/09/2027 Spot Bond					0.00000	99.99968				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96 On 07/12/2027 Spot Bond					0.00000	117.08994				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	100.33688				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	100.28369				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97 On 24/01/2025 Spot Bond					0.00000	87.53642				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97 On 31/01/2028 Spot Bond					0.00000	101.80465				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	100.29968				0.00	0	
Total ASN979 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN979										0.00	0	
ASN98 On 02/04/2029 Spot Bond					0.00000	99.78893				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98 On 14/02/2026 Spot Bond					0.00000	80.32347				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98 On 15/02/2028 Spot Bond					0.00000	101.27491				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98 On 17/08/2023 Spot Bond					0.00000	101.02634				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98 On 17/02/2028 Spot Bond					0.00000	101.14395				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99 On 01/08/2023 Spot Bond					0.00000	102.70815				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99 On 20/12/2025 Spot Bond					0.00000	100.28191				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99 On 20/12/2027 Spot Bond					0.00000	100.31298				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	101.96522				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	101.88222				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99 On 28/02/2028 Spot Bond					0.00000	100.94687				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.70500	100.90239	7.70500	100.83988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.09386				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.53999				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	102.08808				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	102.56094				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond					0.00000	100.93498				0.00	0	500,000,0€
Total BAW39 SPOT										0.00	0	500,000,0€
Total For BAW39										0.00	0	500,000,0€
BAWGL On 22/08/2025 Spot Bond					0.00000	101.14157				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.39216				0.00	0	100,000,0€
Total BAWGL2 SPOT										0.00	0	100,000,0€
Total For BAWGL2										0.00	0	100,000,0€
BAYA72 On 31/03/2026 Spot Bond			12.44500	12.44500	12.44500	102.38057				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.35894				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.05142				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 31/12/2023 Spot Bond					0.00000	99.99871				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.06990				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.35704				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	98.54414				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.08269				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	99.99938				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	99.99942				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.70209				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	99.99960				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	99.32492				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/09/2025 Spot Bond					0.00000	99.99929				0.00	0	
Total BAYA97 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	99.99898				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	99.99934				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYA99 On 30/09/2023 Spot Bond					0.00000	99.99866				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.05831				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	99.99902				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.99907				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	99.99934				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	99.99866				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	99.99907				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	99.99897				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.55000	9.55000	9.55000	96.19142				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.60373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.32328				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.08813				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.53790				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.05257				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.46042				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.30543				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	99.92152				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.68698				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	99.92071				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.49056				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.80217				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL19 On 29/09/2024 Spot Bond					0.00000	102.38452				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.47121				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			9.21500	101.34585	9.21500	101.27166				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.74673				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.86352				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.10566				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.10769				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.80692				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	102.29361				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.97500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	78.26500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	58.11400				0.00	0	
Total BNPP09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP09										0.00	0	
BNPP1: On 05/07/2027 Spot Bond					0.00000	52.91500				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.80613				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	100.81393				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/03/2030 Spot Bond					0.00000	100.42012				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	101.07574				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	101.10969				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS0 On 09/06/2029 Spot Bond					0.00000	100.60471				0.00	0	
Total BNPS06 SPOT										0.00	0	
Total For BNPS06										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.80620				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.33775				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	102.00699				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	102.08760				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.47800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF30 On 24/08/2024 Spot Bond					0.00000	101.01227				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF32 On 03/07/2023 Spot Bond					0.00000	99.92623				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF35 On 11/01/2024 Spot Bond					0.00000	101.95726				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF36 On 31/03/2024 Spot Bond					0.00000	99.99984				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF37 On 10/05/2024 Spot Bond					0.00000	101.21303				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	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	100.02738				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	101.61887				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	99.99939				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	99.99944				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.81026				0.00	0	100,000,00
Total CBL29 SPOT										0.00	0	100,000,00
Total For CBL29										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
CBL30 On 02/11/2024 Spot Bond					0.00000	101.44126				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.33937				0.00	0	6,500,000.00
Total CBL31 SPOT										0.00	0	6,500,000.00
Total For CBL31										0.00	0	6,500,000.00
CCT02 On 12/06/2024 Spot Bond			9.24500	102.74666	9.24500	102.67057				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.89500	105.24031	9.89500	105.15747				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.93500	10.93500	10.93500	103.22952				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.93429				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.13895				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	102.20915				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	102.29990				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	99.99960				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.09137				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.13879				0.00	0	
Total CGR54 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR54										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.27385				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			10.23000	103.19319	10.23000	103.10929				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	101.69055				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	101.77650				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.53500	102.31621	11.53500	102.22272				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	102.97500				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.85000	163.45696	6.85000	163.27214				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.98000	158.36091	8.98000	158.15501				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.87500	103.49447	9.87500	103.41319				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.64657				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	102.32420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	103.52500				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 15/03/2025 Spot Bond			100.00000		0.00000	100.43835				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 25/11/2024 Spot Bond					0.00000	100.24201				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 21/02/2024 Spot Bond					0.00000	101.41906				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	100.49876				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 18/07/2025 Spot Bond					0.00000	102.03109				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.77500	103.97508	10.77500	103.88469				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	101.96709				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/10/2023 Spot Bond					0.00000	101.64067				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	102.23618				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	159.16800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 17/01/2024 Spot Bond					0.00000	102.73468				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			10.24500	103.03825	10.24500	102.95298				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			10.29500	102.24530	10.29500	102.16166				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.38500	100.94943	10.38500	100.86615				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.43500	10.43500	10.43500	326.59086				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	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.27024				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.30022				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.99365				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	102.38735				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	137.29400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.35077				0.00	0	
Total CLN561 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.74500	100.15548	10.74500	100.13234				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.24500	101.23583	10.24500	101.15341				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.53288				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.04006				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.04350				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 11/02/2024 Spot Bond					0.00000	101.30342				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.47500	100.37315	10.47500	100.28964				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.33999				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.30748				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.43063				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.31443				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.98112				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.91473				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.34421				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.34710				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.99629				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.01609				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.10167				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.95086				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.31363				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.80492				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.01112				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.27000	159.89560	5.27000	127.67318				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN593 On 24/11/2024 Spot Bond					0.00000	101.20888				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	100.08501				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.98368				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.71500	9.71500	9.71500	100.19338				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	99.91752				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.49882				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.31363				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.31363				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN603 On 05/08/2024 Spot Bond			9.30000	9.30000	9.30000	102.91933				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.40661				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.77114				0.00	0	3,200,000.00
Total CLN605 SPOT										0.00	0	3,200,000.00
Total For CLN605										0.00	0	3,200,000.00
CLN606 On 14/04/2026 Spot Bond					0.00000	104.51931				0.00	1,330,400,000	665,200.00
Total CLN606 SPOT										0.00	1,330,400,000	665,200.00

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 CLN606										0.00	1,330,400,000	665,200,000
CLN607 On 17/01/2024 Spot Bond					0.00000	102.05469				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.02505				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	101.76059				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	103.79063				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.66190				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	100.94346				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	96.21800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.38026				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.87597				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.61833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.93165				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	101.20735				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.22108				0.00	0	2,440,000,00
Total CLN627 SPOT										0.00	0	2,440,000,00
Total For CLN627										0.00	0	2,440,000,00
CLN627 On 31/07/2034 Spot Bond			13.45000	61.01119	13.45000	79.96075				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	101.19692				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.94500	100.81149	10.94500	100.72250				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.20395				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	101.17066				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	102.53183				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.37098				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN635 On 19/08/2025 Spot Bond					0.00000	103.11635				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.00012				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.20055				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	102.33982				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.26852				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	101.90952				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.00328				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.31034				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.67733				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.31063				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.29448				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.85853				0.00	0	
Total CLN649 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.20055				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.20055				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	97.49500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.31842				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	102.87517				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.64161				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	127.82600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	152.72800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	102.87378				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	101.35000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 18/09/2024 Spot Bond					0.00000	101.13018				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 19/08/2025 Spot Bond					0.00000	101.27984				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.59597	166.56024	5.59597	135.21964				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.59597	166.56024	5.59597	135.22052				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.29682				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.34208				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.25589				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	102.77274				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.63412				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/12/2026 Spot Bond					0.00000	100.24965				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/12/2026 Spot Bond					0.00000	100.25349				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN685 On 12/02/2025 Spot Bond					0.00000	101.45149				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.27982				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.27959				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	102.29709				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.12019				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/12/2026 Spot Bond					0.00000	100.25948				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.40507				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.00544				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.53141				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.42177				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	87.51602				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.54797				0.00	0	
Total CLN704 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.55317				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.36470				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.05032				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.25598				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.91302				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	85.15131				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	100.45096				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	101.20075				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.25693				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.25693				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.25693				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.96991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.48181				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.98526				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	83.30188				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.77728				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.99914				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.24522				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.24522				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.24522				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.24761				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.24761				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.24761				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.44969				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.46655				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73(On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	88.09163				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73(On 21/12/2027 Spot Bond					0.00000	100.26363				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN73(On 11/09/2026 Spot Bond					0.00000	100.48664				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73(On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	97.23830				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73(On 20/12/2023 Spot Bond					0.00000	100.53854				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73(On 20/06/2026 Spot Bond					0.00000	117.98100				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74(On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	96.03495				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74(On 19/08/2025 Spot Bond					0.00000	101.18922				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74(On 31/03/2032 Spot Bond					0.00000	99.99932				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	102.67735				0.00	0	
Total CLN743 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	98.45300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.93775				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.97301				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	100.25966				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.72455				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	101.61014				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.64123				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	99.92118				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	102.29205				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.05672				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.96311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 22/04/2026 Spot Bond					0.00000	100.99894				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	101.17243				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.33028				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	101.76642				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	95.76000				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.05672				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.20993				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	98.12800				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	103.78542				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN777 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.67863				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	89.84077				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	102.27451				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.76712				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			5.38000	5.38000	5.38000	110.51783				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.90638				0.00	1,437,000,000	718,500,000
Total CLN776 SPOT										0.00	1,437,000,000	718,500,000
Total For CLN776										0.00	1,437,000,000	718,500,000
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.01904				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.57248				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.58049				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	103.82628				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.62051				0.00	0	
Total CLN783 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.63812				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	99.99961				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	99.99961				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	113.45801				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	113.29068				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.73273				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.13000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.73273				0.00	0	558,000,00
Total CLN792 SPOT										0.00	0	558,000,00
Total For CLN792										0.00	0	558,000,00
CLN792 On 31/01/2025 Spot Bond					0.00000	102.45354				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.73273				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	99.99969				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.73273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.73289				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.74042				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.74042				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.95062				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	89.16978				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	103.25624				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.58529				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.74854				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.95479				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.63652				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.55000	96.26500	9.55000	96.19142				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81(On 26/08/2025 Spot Bond					0.00000	100.24738				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811(On 21/07/2025 Spot Bond					0.00000	100.52100				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815(On 31/01/2025 Spot Bond					0.00000	101.73273				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816(On 31/07/2025 Spot Bond					0.00000	101.73297				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817(On 31/01/2027 Spot Bond					0.00000	101.74854				0.00	0	508,500,0€
Total CLN817 SPOT										0.00	0	508,500,0€
Total For CLN817										0.00	0	508,500,0€
CLN818(On 31/01/2030 Spot Bond					0.00000	101.57248				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819(On 31/01/2025 Spot Bond					0.00000	101.73273				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820(On 31/07/2025 Spot Bond					0.00000	101.73297				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821(On 31/05/2025 Spot Bond					0.00000	99.99969				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822(On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823(On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824(On 31/07/2025 Spot Bond					0.00000	101.73297				0.00	0	336,300,0€
Total CLN824 SPOT										0.00	0	336,300,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For CLN824										0.00	0	336,300,00
CLN824 On 31/07/2025 Spot Bond					0.00000	101.73297				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.73259				0.00	0	336,300,00
Total CLN826 SPOT										0.00	0	336,300,00
Total For CLN826										0.00	0	336,300,00
CLN826 On 31/07/2025 Spot Bond					0.00000	101.73297				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.16691				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.73273				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.99646				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.80716				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.73259				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.71500	9.71500	9.71500	101.27967				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.94652				0.00	0	361,700,00
Total CLN834 SPOT										0.00	0	361,700,00
Total For CLN834										0.00	0	361,700,00
CLN834 On 31/08/2026 Spot Bond					0.00000	100.94667				0.00	0	361,700,00
Total CLN835 SPOT										0.00	0	361,700,00
Total For CLN835										0.00	0	361,700,00
CLN835 On 31/08/2027 Spot Bond					0.00000	100.94667				0.00	0	361,700,00

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 CLN836 SPOT										0.00	0	361,700,00
Total For CLN836										0.00	0	361,700,00
CLN837 On 31/08/2029 Spot Bond					0.00000	100.94656				0.00	0	361,700,00
Total CLN837 SPOT										0.00	0	361,700,00
Total For CLN837										0.00	0	361,700,00
CLN838 On 31/03/2027 Spot Bond					0.00000	99.99968				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.28444				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	102.63800				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	102.06200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	102.69500				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.65249				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 31/03/2025 Spot Bond					0.00000	99.99969				0.00	0	383,400,00
Total CLN847 SPOT										0.00	0	383,400,00
Total For CLN847										0.00	0	383,400,00
CLN848 On 31/03/2027 Spot Bond					0.00000	99.99968				0.00	0	383,400,00
Total CLN848 SPOT										0.00	0	383,400,00
Total For CLN848										0.00	0	383,400,00
CLN849 On 31/03/2029 Spot Bond					0.00000	99.99928				0.00	0	383,400,00
Total CLN849 SPOT										0.00	0	383,400,00
Total For CLN849										0.00	0	383,400,00
CLN850 On 31/07/2025 Spot Bond					0.00000	101.83703				0.00	0	331,600,00
Total CLN850 SPOT										0.00	0	331,600,00
Total For CLN850										0.00	0	331,600,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN85 On 27/09/2028 Spot Bond					0.00000	100.03408				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	100.28631				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85 On 20/06/2027 Spot Bond					0.00000	100.29749				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	100.31424				0.00	934,800,000	467,400,000
Total CLN854 SPOT										0.00	934,800,000	467,400,000
Total For CLN854										0.00	934,800,000	467,400,000
CLN85 On 20/07/2027 Spot Bond					0.00000	100.31955				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85 On 23/09/2026 Spot Bond					0.00000	100.22012				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85 On 06/08/2023 Spot Bond					0.00000	102.52032				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85 On 28/02/2024 Spot Bond				100.00000	0.00000	86.05733				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	101.73297				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	100.29962				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	100.28364				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86 On 09/03/2028 Spot Bond					0.00000	100.60439				0.00	0	
Total CLN863 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	102.44500				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	94.83400				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	96.13700				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	101.90071				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	89.29083				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.54061				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	101.55650				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.54849				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.58895				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	100.94652				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.29030				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	102.10946				0.00	703,600,000	351,800,000

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 CLN875 SPOT										0.00	703,600,000	351,800,000
Total For CLN875										0.00	703,600,000	351,800,000
CLN875 On 29/10/2025 Spot Bond					0.00000	102.10946				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 31/01/2030 Spot Bond					0.00000	101.53725				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	99.91752				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	99.91793				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	86.94047				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.53245				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	85.72135				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.52795				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.52795				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	84.35112				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	84.49844				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN888 On 15/09/2027 Spot Bond			5.95000	5.95000	5.95000	127.46828				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	105.88805				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.31298				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	100.29914				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	101.73297				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	100.29200				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	100.94652				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	99.99961				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	99.92114				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	94.53900				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.77727				0.00	0	
Total CLN899 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.28912				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.76000	11.76000	11.76000	101.47870				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.15500				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			11.33000	11.33000	11.33000	99.84930				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	100.48401				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	100.33011				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.31112				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.38135				0.00	689,400,000	344,700,000
Total CLN907 SPOT										0.00	689,400,000	344,700,000
Total For CLN907										0.00	689,400,000	344,700,000
CLN907 On 20/12/2027 Spot Bond					0.00000	97.51000				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	96.54600				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	100.31310				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	102.08457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	101.73242				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	100.31450				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	95.38500				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	100.35648				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond					0.00000	99.25000				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN916 On 28/02/2027 Spot Bond					0.00000	100.87609				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	100.28529				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	100.94674				0.00	0	295,600,00
Total CLN919 SPOT										0.00	0	295,600,00
Total For CLN919										0.00	0	295,600,00
CLN919 On 29/02/2028 Spot Bond					0.00000	100.94674				0.00	0	295,600,00
Total CLN920 SPOT										0.00	0	295,600,00
Total For CLN920										0.00	0	295,600,00
CLN920 On 28/02/2026 Spot Bond					0.00000	100.94660				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	100.94660				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN921 On 20/06/2030 Spot Bond					0.00000	100.34583				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	100.32699				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	100.32885				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	100.33150				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	100.33017				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond					0.00000	101.73242				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN929 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	
CLN930 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	
CLN931 On 20/06/2028 Spot Bond					0.00000	97.17400				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN932 On 20/06/2028 Spot Bond					0.00000	100.33282				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN933 On 20/06/2028 Spot Bond			12.75500	12.75500	12.75500	98.32523				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN934 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN934										0.00	0	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN935 On 20/03/2026 Spot Bond					0.00000	100.39022				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN936 On 20/03/2025 Spot Bond					0.00000	98.53000				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN937 On 20/03/2027 Spot Bond					0.00000	98.22800				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN938 On 20/06/2028 Spot Bond					0.00000	100.27592				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN939 On 20/03/2026 Spot Bond					0.00000	100.36372				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN940 On 20/06/2030 Spot Bond					0.00000	100.35139				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN941 On 31/03/2031 Spot Bond					0.00000	99.99952				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	99.99952				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN943 On 31/03/2028 Spot Bond					0.00000	99.99954				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN944 On 20/06/2028 Spot Bond					0.00000	100.31159				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	100.27432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN947 On 20/06/2028 Spot Bond					0.00000	100.31557				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN948 On 20/06/2030 Spot Bond					0.00000	100.34610				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	100.32354				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN950 On 20/06/2028 Spot Bond					0.00000	100.36195				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN951 On 31/03/2026 Spot Bond					0.00000	99.99969				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN952 On 23/09/2026 Spot Bond					0.00000	100.21327				0.00	0	
Total CLN952 SPOT										0.00	0	
Total For CLN952										0.00	0	
CLN953 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	
CLN954 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	
CLN955 On 20/06/2028 Spot Bond					0.00000	100.32885				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN956 On 20/06/2028 Spot Bond					0.00000	100.29050				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	
CLN957 On 20/06/2028 Spot Bond					0.00000	100.31557				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN958 On 31/08/2027 Spot Bond					0.00000	100.84728				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN959 On 31/08/2028 Spot Bond					0.00000	100.80955				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	
CLN960 On 30/09/2026 Spot Bond					0.00000	100.11932				0.00	0	
Total CLN960 SPOT										0.00	0	
Total For CLN960										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.53500	100.13881	11.53500	100.04681				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.65500	99.38008	11.65500	99.28785				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.30500	91.81243	13.30500	91.71555				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.89500	91.82489	11.89500	91.73797				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.01727				0.00	2,000,000,000	6,700,000,000
Total DSY02 SPOT										0.00	2,000,000,000	6,700,000,000
Total For DSY02										0.00	2,000,000,000	6,700,000,000
DSY03 On 21/11/2024 Spot Bond			10.64500	10.64500	10.64500	100.88048				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.75877				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.18479				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.73828				0.00	0	
Total DSY06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DSY06									0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.01062			0.00	0	
Total DSY07 SPOT									0.00	0	
Total For DSY07									0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total DTF001 SPOT									0.00	0	
Total For DTF001									0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.32044			0.00	0	
Total DTF002 SPOT									0.00	0	
Total For DTF002									0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.41160			0.00	0	
Total DTF003 SPOT									0.00	0	
Total For DTF003									0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.41833			0.00	0	
Total DTF004 SPOT									0.00	0	
Total For DTF004									0.00	0	
DTF005 On 15/06/2024 Spot Bond					0.00000	100.38016			0.00	0	
Total DTF005 SPOT									0.00	0	
Total For DTF005									0.00	0	
DTF006 On 15/06/2026 Spot Bond					0.00000	100.38952			0.00	0	
Total DTF006 SPOT									0.00	0	
Total For DTF006									0.00	0	
DV24 On 18/02/2024 Spot Bond			9.64500	103.61872	9.64500	103.53787			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.59186	9.69000	103.51066			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.59186	9.69000	103.51066			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.84500	99.75592	10.84500	99.66865			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.01500	99.97758	11.01500	99.88877			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV29/R On 18/02/2029 Spot Bond			10.10000	103.74290	10.10000	103.65822				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.74290	10.10000	103.65822				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	102.24715				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.05880				0.00	0	1,000,000,00
Total DVF25 SPOT										0.00	0	1,000,000,00
Total For DVF25										0.00	0	1,000,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	99.89661				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.97986				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	101.74240				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.64211				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	100.90884				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.08789				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	101.42554				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.75477				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.33258				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.42983				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	103.02354				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	104.04120				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.93000	119.12405	5.93000	118.99910				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.92000	101.97021	5.92000	101.86252				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	153.56820	2.25000	153.45176				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.12500	158.79052	5.12500	158.63407				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.15000	142.68227	5.15000	142.54140				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.14000	138.42104	5.14000	138.28356				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.75000	121.47542	5.75000	121.34940				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.79000	105.92603	5.79000	105.81527				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36/12 On 31/01/2036 Spot Bond			2.25000	153.56820	2.25000	153.45176				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	201.84390				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	198.56709				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	186.02093				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	154.84582				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	153.81347				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	149.62190				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	139.12458				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	133.87059				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	135.98185				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	112.71982				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	108.87644				0.00	0	
Total ELN019 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	122.33526				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.95500	100.90376	10.95500	100.81607				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.36500	13.36500	13.36500	92.33952				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.41500	13.41500	13.41500	95.72871				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			11.04500	11.04500	11.04500	99.24100				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.04500	11.04500	11.04500	98.77117				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.89000	12.89000	12.89000	100.17752				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.00500	12.00500	12.00500	96.61798				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.39000	15.39000	15.39000	89.44557				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.63719				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.73765				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.81473				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	101.84037				0.00	1,000,000,000	500,000,000
Total EPF022 SPOT										0.00	1,000,000,000	500,000,000
Total For EPF022										0.00	1,000,000,000	500,000,000
EPF022 On 07/09/2026 Spot Bond					0.00000	100.65866				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	100.86746				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF024 On 12/09/2025 Spot Bond					0.00000	100.50518				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF025 On 10/11/2025 Spot Bond					0.00000	101.30258				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.24743				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC52 On 14/03/2024 Spot Bond					0.00000	100.42108				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.16790				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	102.60200				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.75033				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	101.54888				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT007 On 22/06/2024 Spot Bond					0.00000	100.22233				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	99.73351				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	101.56422				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT011 On 11/11/2023 Spot Bond					0.00000	101.19917				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT012 On 11/11/2025 Spot Bond					0.00000	101.25069				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT013 On 11/11/2027 Spot Bond					0.00000	101.75992				0.00	0	100,000,00
Total EQT013 SPOT										0.00	0	100,000,00
Total For EQT013										0.00	0	100,000,00
ERS3B8 On 17/05/2025 Spot Bond					0.00000	101.15586				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	101.19170				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	101.17369				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C9 On 17/05/2027 Spot Bond					0.00000	101.20953				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	101.17401				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA29 On 17/05/2025 Spot Bond					0.00000	101.16604				0.00	0	
Total ERSA29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ERSA29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.16792			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.19148			0.00	0	
Total ERSA31 SPOT									0.00	0	
Total For ERSA31									0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.21523			0.00	0	
Total ERSB10 SPOT									0.00	0	
Total For ERSB10									0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.23304			0.00	0	
Total ERSC10 SPOT									0.00	0	
Total For ERSC10									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.84500	97.24545	9.84500	97.16888		1,448,199,500,000.00	147,100,000	2,619,300,000	
Total ES26 SPOT								1,448,199,500,000.00	147,100,000	2,619,300,000	
Total For ES26								1,448,199,500,000.00	147,100,000	2,619,300,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.95434	7.85000	101.89001		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			12.54000	73.64544	12.56000	73.48235		1,801,998,000,000.00	143,700,000	830,600,000	
Total ES33 SPOT								1,801,998,000,000.00	143,700,000	830,600,000	
Total For ES33								1,801,998,000,000.00	143,700,000	830,600,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.22523	7.50000	102.16389		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.99000	70.24524	13.00000	70.12144		1,328,877,000,000.00	102,300,000	105,200,000	
Total ES42 SPOT								1,328,877,000,000.00	102,300,000	105,200,000	
Total For ES42								1,328,877,000,000.00	102,300,000	105,200,000	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.58172	8.50000	101.51244		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ETK001 On 03/06/2032 Spot Bond			11.88000	11.88000	11.88000	97.54396		0.00	0	0	
Total ETK001 SPOT								0.00	0	0	
Total For ETK001								0.00	0	0	
ETK002 On 03/06/2037 Spot Bond			14.80500	14.80500	14.80500	90.70628		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 ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.16055				0.00	0	4,000,00
Total EXX05 SPOT										0.00	0	4,000,00
Total For EXX05										0.00	0	4,000,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.21299				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.54888				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.40122				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.01050				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFB21 On 09/06/2026 Spot Bond					0.00000	100.58302				0.00	0	
Total FIFB21 SPOT										0.00	0	
Total For FIFB21										0.00	0	
FIFB22 On 09/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	200,000,00
Total FIFB22 SPOT										0.00	0	200,000,00
Total For FIFB22										0.00	0	200,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.57024				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.26769				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.82844				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.05111				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.06167				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	102.70216				0.00	800,000,000	730,000,000
Total FRB24 SPOT										0.00	800,000,000	730,000,000
Total For FRB24										0.00	800,000,000	730,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.33729				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.48432				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.62500	102.22719	9.62500	102.14845				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.51591				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.84907				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.54500	98.30710	9.54500	98.23201				0.00	0	8,500,000
Total FRB30 SPOT										0.00	0	8,500,000
Total For FRB30										0.00	0	8,500,000
FRB31 On 24/11/2026 Spot Bond					0.00000	101.71044				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.00990				0.00	0	2,420,000,000
Total FRB32 SPOT										0.00	0	2,420,000,000
Total For FRB32										0.00	0	2,420,000,000
FRB33 On 29/09/2029 Spot Bond					0.00000	101.23421				0.00	0	
Total FRB33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.17657				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	101.78869				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRB36 On 14/09/2033 Spot Bond					0.00000	100.45404				0.00	0	
Total FRB36 SPOT										0.00	0	
Total For FRB36										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.87000	330.99568	4.87000	330.67638				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	169.43542				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.87000	218.44019	4.87000	218.22895				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.25000	5.25000	5.25000	116.97064				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.77000	5.77000	5.77000	228.81918				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.79000	97.54311	5.79000	97.44161				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.84000	95.11635	5.84000	95.01725				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.73402	9.73402	9.73402	88.29858				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ02 On 10/12/2024 Spot Bond			9.72987	9.72987	9.72987	87.34240				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.45000	5.45000	5.45000	166.75660				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	101.35668				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	103.19256				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.70626				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.55281				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.57386				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.22698				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.23943				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.49237				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.44421				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 31/05/2024 Spot Bond					0.00000	100.96298				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.71463				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.48474				0.00	1,250,200,000	625,100,000
Total FRC308 SPOT										0.00	1,250,200,000	625,100,000
Total For FRC308										0.00	1,250,200,000	625,100,000
FRC30: On 20/06/2024 Spot Bond					0.00000	100.27708				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.29916				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.31576				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.56020				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.44544				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.70936				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.29703				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	98.06185				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.38673				0.00	0	
Total FRC323 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.30083				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	99.92075				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	101.34149				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.08762				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	100.73719				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.12352				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	99.44104				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	99.55098				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.19371				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.86942				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.78575				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.68815				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.90661				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.82053				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.80961				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.80262				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.81590				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.79785				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.73342				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2024 Spot Bond					0.00000	100.00008				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.52456				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.21994				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC365 On 31/08/2024 Spot Bond					0.00000	101.50046				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	90.71515				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	100.94365				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	91.02368				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.28280				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.22395				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	98.18929				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.15050				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	101.15050				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.12346				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	101.12346				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	100.78737				0.00	0	
Total FRC388 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC388										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.43417				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.02492				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	101.84979				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	101.88906				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39 On 31/03/2024 Spot Bond					0.00000	102.04510				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	101.98054				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	102.09450				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	101.03379				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond			12.40500	12.40500	12.40500	99.34131				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	99.59522				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	89.97075				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			19.64500	19.64500	19.64500	87.21190				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.40500	11.40500	11.40500	104.08192				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	102.68500				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	102.31644				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	97.41366				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			14.34500	14.34500	14.34500	97.02982				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.84982				0.00	0	348,400,00
Total FRC410 SPOT										0.00	0	348,400,00
Total For FRC410										0.00	0	348,400,00
FRC410 On 31/05/2027 Spot Bond					0.00000	101.01886				0.00	0	361,700,00
Total FRC412 SPOT										0.00	0	361,700,00
Total For FRC412										0.00	0	361,700,00
FRC412 On 30/04/2029 Spot Bond					0.00000	102.03165				0.00	0	361,700,00
Total FRC413 SPOT										0.00	0	361,700,00
Total For FRC413										0.00	0	361,700,00
FRC413 On 31/05/2027 Spot Bond					0.00000	100.78206				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.98732				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	101.40873				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC418 On 31/05/2027 Spot Bond					0.00000	101.01569				0.00	0	383,400,00
Total FRC418 SPOT										0.00	0	383,400,00
Total For FRC418										0.00	0	383,400,00
FRC419 On 30/04/2029 Spot Bond					0.00000	102.01842				0.00	0	383,400,00
Total FRC419 SPOT										0.00	0	383,400,00
Total For FRC419										0.00	0	383,400,00
FRC421 On 27/09/2028 Spot Bond					0.00000	100.03408				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.03567				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC423 On 27/09/2028 Spot Bond					0.00000	100.03567				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond					0.00000	100.96319				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC426 On 30/09/2027 Spot Bond					0.00000	99.99969				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC427 On 30/09/2026 Spot Bond					0.00000	99.99963				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC428 On 20/06/2027 Spot Bond					0.00000	100.31131				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC431 On 31/08/2027 Spot Bond					0.00000	100.94677				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC432 On 31/10/2026 Spot Bond					0.00000	101.84975				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	100.94677				0.00	0	
Total FRC433 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC433										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.98701				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43 On 20/11/2026 Spot Bond					0.00000	101.00812				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43 On 21/06/2027 Spot Bond					0.00000	100.30892				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.56383				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.56728				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.95482				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.95482				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44 On 20/12/2027 Spot Bond					0.00000	100.31830				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44 On 23/09/2026 Spot Bond					0.00000	100.22068				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44 On 28/10/2023 Spot Bond					0.00000	101.71315				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.94677				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44 On 15/03/2028 Spot Bond					0.00000	100.47849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC447 On 31/08/2027 Spot Bond					0.00000	100.94677				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC448 On 31/08/2027 Spot Bond					0.00000	100.95482				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC449 On 20/12/2030 Spot Bond					0.00000	100.32085				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC450 On 28/06/2026 Spot Bond					0.00000	100.05349				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC451 On 28/10/2023 Spot Bond					0.00000	101.71315				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC452 On 29/10/2025 Spot Bond					0.00000	101.69603				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC453 On 20/06/2028 Spot Bond					0.00000	100.28765				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC454 On 21/01/2030 Spot Bond					0.00000	101.95169				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC455 On 18/04/2028 Spot Bond					0.00000	102.20985				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC456 On 16/11/2027 Spot Bond					0.00000	101.20628				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC457 On 20/12/2029 Spot Bond					0.00000	100.30623				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC45: On 31/07/2025 Spot Bond					0.00000	101.97785				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46: On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	361,700,00
Total FRC460 SPOT										0.00	0	361,700,00
Total For FRC460										0.00	0	361,700,00
FRC46: On 30/04/2025 Spot Bond					0.00000	101.96843				0.00	0	383,400,00
Total FRC461 SPOT										0.00	0	383,400,00
Total For FRC461										0.00	0	383,400,00
FRC46: On 30/04/2026 Spot Bond					0.00000	101.84982				0.00	0	156,600,00
Total FRC462 SPOT										0.00	0	156,600,00
Total For FRC462										0.00	0	156,600,00
FRC46: On 20/04/2032 Spot Bond					0.00000	102.16880				0.00	0	27,000,00
Total FRC463 SPOT										0.00	0	27,000,00
Total For FRC463										0.00	0	27,000,00
FRC46: On 20/03/2026 Spot Bond					0.00000	100.27178				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46: On 06/11/2024 Spot Bond					0.00000	101.41759				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	100.29602				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46: On 31/08/2027 Spot Bond					0.00000	100.90649				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC46: On 31/01/2028 Spot Bond					0.00000	101.21726				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC47: On 31/07/2023 Spot Bond			9.95000	276.37753	9.95000	105.68059				0.00	0	
Total FRC470 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC470										0.00	0	
FRC47 On 20/04/2027 Spot Bond					0.00000	101.86136				0.00	0	
Total FRC471 SPOT										0.00	0	
Total For FRC471										0.00	0	
FRC47 On 30/04/2027 Spot Bond					0.00000	101.86136				0.00	0	
Total FRC472 SPOT										0.00	0	
Total For FRC472										0.00	0	
FRC47 On 31/07/2023 Spot Bond					0.00000	101.80989				0.00	0	
Total FRC473 SPOT										0.00	0	
Total For FRC473										0.00	0	
FRC47 On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC474 SPOT										0.00	0	
Total For FRC474										0.00	0	
FRC47 On 31/07/2023 Spot Bond			4.87700	4.87700	4.87700	101.04221				0.00	0	
Total FRC475 SPOT										0.00	0	
Total For FRC475										0.00	0	
FRC47 On 20/06/2026 Spot Bond					0.00000	101.77710				0.00	0	
Total FRC476 SPOT										0.00	0	
Total For FRC476										0.00	0	
FRC47 On 20/06/2026 Spot Bond					0.00000	101.76953				0.00	0	
Total FRC477 SPOT										0.00	0	
Total For FRC477										0.00	0	
FRC47 On 07/12/2033 Spot Bond			8.37500	8.37500	8.37500	100.44215				0.00	0	
Total FRC478 SPOT										0.00	0	
Total For FRC478										0.00	0	
FRC47 On 31/03/2032 Spot Bond			7.89500	7.89500	7.89500	101.16096				0.00	0	
Total FRC479 SPOT										0.00	0	
Total For FRC479										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.40000	110.59161	5.40000	110.48024				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.67000	117.44555	5.67000	117.32389				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.59176				0.00	0	9,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ23 SPOT										0.00	0	9,300,000,00
Total For FRJ23										0.00	0	9,300,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.50182				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.02648				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.24352				0.00	0	1,000,000,00
Total FRJ26 SPOT										0.00	0	1,000,000,00
Total For FRJ26										0.00	0	1,000,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.91934				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	102.44259				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.92158				0.00	1,940,000,000	8,770,000,00
Total FRJ28 SPOT										0.00	1,940,000,000	8,770,000,00
Total For FRJ28										0.00	1,940,000,000	8,770,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.26476				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	102.24505				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.57610				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.08640				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.18943				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10(On 15/01/2024 Spot Bond			5.09800	5.09800	5.09800	105.47254				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.75000	5.75000	5.75000	116.25756				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.52757				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.78000	115.98187	5.78000	115.86068				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.65000	231.37324	5.65000	231.13509				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.97000	113.50497	5.97000	113.38465				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.65000	5.65000	5.65000	231.13509				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.55000	169.20923	4.55000	169.04922				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	118.92284	3.70500	118.81854				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.72000	116.77750	5.72000	116.65607				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.77000	229.05711	5.77000	228.81918				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.77000	229.05711	5.77000	228.81918				0.00	0	
Total FRS121 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.53000	169.26043	4.53000	169.10065				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.85000	227.52833	5.85000	227.29052				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.92000	114.15055	5.92000	114.03002				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.07000	216.55378	5.07000	216.34088				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.67000	104.91373	6.67000	104.79660				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.07000	216.55378	5.07000	216.34088				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.07000	216.55378	5.07000	216.34088				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.36000	218.06286	6.36000	217.82610				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.62000	105.50063	6.62000	105.38329				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.92000	5.92000	5.92000	114.03002				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.71000	114.95689	5.71000	116.78926				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.38000	213.66694	5.38000	213.45161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.13000	222.27233	6.13000	222.03508				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.51000	212.46962	5.51000	212.25329				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.51000	212.46962	5.51000	212.25329				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.91100	218.05195	4.91100	217.84035				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.30000	167.30415	5.30000	167.13581				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.86000	209.28446	5.86000	209.06552				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.90000	208.92396	5.90000	208.70475				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.27000	167.37980	5.27000	167.21178				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.37500	213.71317	5.37500	213.49785				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.91000	5.91000	5.91000	208.61468				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	101.96749				0.00	0	1,220,300.00
Total FRS172 SPOT										0.00	0	1,220,300.00
Total For FRS172										0.00	0	1,220,300.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.33683				0.00	0	1,275,400,00
Total FRS180 SPOT										0.00	0	1,275,400,00
Total For FRS180										0.00	0	1,275,400,00
FRS182 On 27/09/2025 Spot Bond					0.00000	100.01918				0.00	0	1,125,400,00
Total FRS182 SPOT										0.00	0	1,125,400,00
Total For FRS182										0.00	0	1,125,400,00
FRS184 On 16/11/2023 Spot Bond					0.00000	201.84883				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	155.20375				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	224.30736				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	248.83333				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.36861				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.48255				0.00	0	27,200,00
Total FRS199 SPOT										0.00	0	27,200,00
Total For FRS199										0.00	0	27,200,00
FRS200 On 12/08/2025 Spot Bond					0.00000	101.30692				0.00	0	10,100,00
Total FRS200 SPOT										0.00	0	10,100,00
Total For FRS200										0.00	0	10,100,00
FRS201 On 06/08/2025 Spot Bond					0.00000	101.00194				0.00	0	43,600,00
Total FRS201 SPOT										0.00	0	43,600,00
Total For FRS201										0.00	0	43,600,00
FRS206 On 14/10/2025 Spot Bond					0.00000	102.07109				0.00	0	12,100,00
Total FRS206 SPOT										0.00	0	12,100,00

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 FRS206										0.00	0	12,100,00
FRS206 On 18/11/2024 Spot Bond					0.00000	101.09957				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.74853				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.25468				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	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.25894				0.00	0	2,247,900,00

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 FRS230 SPOT										0.00	0	2,247,900,00
Total For FRS230										0.00	0	2,247,900,00
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 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	
FRS23 On 13/10/2023 Spot Bond					0.00000	102.96931				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	108.13931				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	72.80591				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.79978				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	119.66497				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	102.62058				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24{ On 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	103.14996				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25{ On 02/03/2024 Spot Bond					0.00000	100.75915				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	136.10672				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26{ On 25/03/2024 Spot Bond					0.00000	100.14580				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26{ On 28/02/2031 Spot Bond					0.00000	100.98098				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	99.99958				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26{ On 22/06/2026 Spot Bond					0.00000	138.33890				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26{ On 31/03/2031 Spot Bond					0.00000	99.99965				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27{ On 31/03/2032 Spot Bond					0.00000	99.99958				0.00	0	
Total FRS273 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS273										0.00	0	
FRS273 On 30/09/2024 Spot Bond					0.00000	99.99951				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.30878				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.34176				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	99.99966				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.76500	10.76500	10.76500	96.68380				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.76500	10.76500	10.76500	96.68380				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.74282				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.62485				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 12/02/2024 Spot Bond					0.00000	97.02882				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	111.60086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS30(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	
FRS30' On 16/05/2027 Spot Bond					0.00000	101.19660				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30t On 06/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30(On 30/04/2026 Spot Bond					0.00000	101.84982				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30i On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30(On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30(On 13/07/2027 Spot Bond					0.00000	115.39559				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31(On 21/09/2023 Spot Bond			10.04500	10.04500	10.04500	102.94355				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.27283				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS31i On 28/09/2025 Spot Bond					0.00000	100.17722				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS31i On 27/04/2024 Spot Bond					0.00000	101.50067				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS314 On 03/06/2024 Spot Bond					0.00000	100.65029				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	99.99959				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	101.04749				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/11/2023 Spot Bond			4.75500	4.75500	4.75500	100.26140				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	93.17180				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS321 On 13/05/2024 Spot Bond					0.00000	102.27545				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS322 On 16/05/2028 Spot Bond					0.00000	94.67364				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS323 On 20/11/2023 Spot Bond					0.00000	96.73297				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS324 On 31/07/2023 Spot Bond			9.48450	289.65583	9.48450	102.50633				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS325 On 31/07/2023 Spot Bond			9.65000	289.84804	9.65000	102.52126				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS326 On 31/07/2023 Spot Bond			9.31000	105.22347	9.31000	102.49063				0.00	0	
Total FRS326 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS326										0.00	0	
FRS326 On 31/07/2023 Spot Bond			9.40000	105.26150	9.40000	102.49872				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS327 On 31/07/2023 Spot Bond			9.36000	105.24460	9.36000	102.49512				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS328 On 01/06/2028 Spot Bond					0.00000	110.11896				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS329 On 01/06/2030 Spot Bond					0.00000	100.85343				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS330 On 31/03/2026 Spot Bond					0.00000	99.99976				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS331 On 30/04/2026 Spot Bond					0.00000	100.89449				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS332 On 07/03/2028 Spot Bond					0.00000	100.78727				0.00	0	782,900,00
Total FRS333 SPOT										0.00	0	782,900,00
Total For FRS333										0.00	0	782,900,00
FRS333 On 21/12/2027 Spot Bond					0.00000	100.25612				0.00	0	
Total FRS334 SPOT										0.00	0	
Total For FRS334										0.00	0	
FRS334 On 07/12/2023 Spot Bond			4.51000	4.51000	4.51000	331.18810				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.89000	332.36799	3.89000	332.07311				0.00	0	1,003,500,00
Total FRS37 SPOT										0.00	0	1,003,500,00
Total For FRS37										0.00	0	1,003,500,00
FRS37 On 07/12/2023 Spot Bond			4.25000	4.25000	4.25000	331.55867				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS43 On 04/11/2026 Spot Bond					0.00000	101.48324				0.00	0	

Contract 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			5.62000	106.68026	5.62000	106.57020				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.14000	65.25056	5.14000	112.58169				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			4.42000	4.42000	4.42000	169.38385				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.70000	4.70000	4.70000	168.66420				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.31000	5.31000	5.31000	330.05311				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.44500	102.37823	9.44500	102.30081				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.39500	104.89519	9.39500	104.81541				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.65500	101.96267	9.65500	101.88390			166,066,000,000.00		17,200,000	20,800,00
Total FRX26 SPOT									166,066,000,000.00		17,200,000	20,800,00
Total For FRX26									166,066,000,000.00		17,200,000	20,800,00
FRX27 On 07/03/2027 Spot Bond			9.97500	103.88771	9.97500	103.80530			0.00		0	
Total FRX27 SPOT									0.00		0	
Total For FRX27									0.00		0	
FRX28 On 26/07/2028 Spot Bond			10.18500	104.15071	10.18500	104.06500			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			10.69500	99.72108	10.69500	99.63501			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			10.97500	95.94348	10.97500	95.85856				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.06000	99.68896	11.06000	99.60103				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.69000	67.29435	12.69000	67.22653				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.03613				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.96655				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.94012				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.17734				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.96333				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.73985				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.76886				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.46836				0.00	0	37,000,000,00
Total GBL06 SPOT										0.00	0	37,000,000,00
Total For GBL06										0.00	0	37,000,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.11482				0.00	5,000,000,000	2,500,000,00
Total GH5A21 SPOT										0.00	5,000,000,000	2,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5A21										0.00	5,000,000,000	2,500,000,000
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.89954				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.93060				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.14373				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.85000	118.52374	4.85000	118.40931				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.57340				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.35400	102.29612	9.35400	102.21961				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.02063				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.05500	103.64123	8.05500	103.57417				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.49834				0.00	100,000,000	100,000,000
Total GRT23 SPOT										0.00	100,000,000	100,000,000
Total For GRT23										0.00	100,000,000	100,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	101.18757				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.64687				0.00	0	2,290,000,000
Total GRT26G SPOT										0.00	0	2,290,000,000
Total For GRT26G										0.00	0	2,290,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	100.05581				0.00	0	

Contract 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	100.66670				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.07792				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.87268				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	102.13845				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	102.47255				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.68719				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.29284				0.00	0	200,000,00
Total GRT36 SPOT										0.00	0	200,000,00
Total For GRT36										0.00	0	200,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.62068				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.50546				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.35464				0.00	0	100,000,00
Total GRT41 SPOT										0.00	0	100,000,00
Total For GRT41										0.00	0	100,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	101.82104				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
GRT47 On 22/04/2024 Spot Bond					0.00000	102.02642				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	102.79142				0.00	0	100,000,00
Total GRT48 SPOT										0.00	0	100,000,00
Total For GRT48										0.00	0	100,000,00
GRT49 On 10/06/2025 Spot Bond					0.00000	100.65892				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.07966				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.44446				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.46147				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.37099				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	103.16466				0.00	0	1,400,000,00
Total GRT54 SPOT										0.00	0	1,400,000,00
Total For GRT54										0.00	0	1,400,000,00
GRT55 On 09/06/2028 Spot Bond					0.00000	100.57450				0.00	0	
Total GRT55 SPOT										0.00	0	
Total For GRT55										0.00	0	
GRT56 On 09/06/2030 Spot Bond					0.00000	100.58287				0.00	0	
Total GRT56 SPOT										0.00	0	
Total For GRT56										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	101.22189				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.67500	9.67500	9.67500	99.75948				0.00	0	
Total H10T5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.98700				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	101.65286				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	99.89906				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T3 On 30/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	100.61660				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	100.43399				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	100.48678				0.00	0	
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	99.99968				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	103.70696				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.82384				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.30102				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.11027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.48622				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.83711				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.85829				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.66002				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	101.46724				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	99.86986				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	99.86703				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.17000	330.57784	5.17000	330.25115				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.30000	5.30000	5.30000	330.71790				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.98500	100.53137	10.98500	100.44232				0.00	0	3,090,000,00
Total HWAY30 SPOT										0.00	0	3,090,000,00
Total For HWAY30										0.00	0	3,090,000,00
HWAY3 On 28/02/2033 Spot Bond			5.55000	76.34007	5.55000	111.66077				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	

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 31/07/2034 Spot Bond			12.57000	84.32310	12.57000	84.23795			486,459,000,000.00	38,700,000	7,759,600,00
Total HWAY34 SPOT									486,459,000,000.00	38,700,000	7,759,600,00
Total For HWAY34									486,459,000,000.00	38,700,000	7,759,600,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.04283	100.00000	12.95547			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.61000	83.32994	12.61000	83.24553			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	13.03650	100.00000	12.94918			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
I2025 On 31/01/2025 Spot Bond			4.01000	170.59890	3.85000	170.86158			644,267,305,635,000.00	160,665,163,500	532,510,373,50
Total I2025 SPOT									14,267,305,635,000.00	160,665,163,500	532,510,373,50
Total For I2025									14,267,305,635,000.00	160,665,163,500	532,510,373,50
I2029 On 31/03/2029 Spot Bond			4.41000	122.40326	4.38000	122.48434			72,984,641,373,000.00	16,549,805,300	300,876,132,50
Total I2029 SPOT									2,984,641,373,000.00	16,549,805,300	300,876,132,50
Total For I2029									2,984,641,373,000.00	16,549,805,300	300,876,132,50
I2031 On 31/01/2031 Spot Bond			4.41000	102.50116	4.41000	102.40539			0.00	0	3,000,000,00
Total I2031 SPOT									0.00	0	3,000,000,00
Total For I2031									0.00	0	3,000,000,00
I2033 On 28/02/2033 Spot Bond			4.93000	115.06479	4.90000	115.24562			474,941,385,350,000.00	96,336,995,000	381,250,575,00
Total I2033 SPOT									4,941,385,350,000.00	96,336,995,000	381,250,575,00
Total For I2033									4,941,385,350,000.00	96,336,995,000	381,250,575,00
I2038 On 31/01/2038 Spot Bond			5.02000	126.56042	5.02000	126.43595			346,174,275,882,000.00	68,959,019,100	563,954,107,50
Total I2038 SPOT									16,174,275,882,000.00	68,959,019,100	563,954,107,50
Total For I2038									16,174,275,882,000.00	68,959,019,100	563,954,107,50
I2046 On 31/03/2046 Spot Bond			5.08000	108.63758	4.99000	110.05174			29,843,241,304,000.00	5,874,653,800	421,604,677,70
Total I2046 SPOT									29,843,241,304,000.00	5,874,653,800	421,604,677,70
Total For I2046									29,843,241,304,000.00	5,874,653,800	421,604,677,70
I2050 On 31/12/2050 Spot Bond			4.99000	109.77821	4.99000	109.67122			140,763,329,160,000.00	28,209,084,000	466,899,128,20
Total I2050 SPOT									10,763,329,160,000.00	28,209,084,000	466,899,128,20
Total For I2050									10,763,329,160,000.00	28,209,084,000	466,899,128,20
IBG01 On 07/02/2025 Spot Bond					0.00000	101.18060			0.00	0	
Total IBG01 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.98177				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.97000	330.85627	4.97000	330.53452				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.45358				0.00	23,000,000,000	11,500,000,000
Total IBL124 SPOT										0.00	23,000,000,000	11,500,000,000
Total For IBL124										0.00	23,000,000,000	11,500,000,000
IBL132 On 12/08/2024 Spot Bond					0.00000	101.27378				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.92341				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.00392				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.80543				0.00	0	10,000,000,000
Total IBL136 SPOT										0.00	0	10,000,000,000
Total For IBL136										0.00	0	10,000,000,000
IBL137 On 21/01/2025 Spot Bond					0.00000	101.69479				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.63788				0.00	0	23,200,000
Total IBL138 SPOT										0.00	0	23,200,000
Total For IBL138										0.00	0	23,200,000
IBL145 On 20/03/2026 Spot Bond					0.00000	100.27980				0.00	0	46,700,000
Total IBL145 SPOT										0.00	0	46,700,000
Total For IBL145										0.00	0	46,700,000
IBL147 On 03/07/2025 Spot Bond					0.00000	99.91743				0.00	0	1,000,000,000
Total IBL147 SPOT										0.00	0	1,000,000,000
Total For IBL147										0.00	0	1,000,000,000
IBL148 On 25/08/2023 Spot Bond					0.00000	100.83844				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.85781				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.00195				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.55893				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	102.14530				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.97067				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.17403				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.21295				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.98429				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.89359				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.86991				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.04833				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL190 On 10/09/2024 Spot Bond					0.00000	100.72379				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.17332				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	99.74151				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.61561				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.21991				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.62484				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.31086				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.90316				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.17135				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.31561				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.94529				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.10436				0.00	0	
Total IBL208 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.07220				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.31075				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.29230				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	97.63292				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	97.93488				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.60500	8.60500	8.60500	100.09377				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.28880				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.01260				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.88210				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	92.65202				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.60554				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.11548				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.25029				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.25096				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.50500	9.50500	9.50500	99.16115				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.02652				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.02725				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	98.01868				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	95.32207				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	97.79344				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.86531				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.98124				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	103.70658				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL241 On 27/07/2023 Spot Bond					0.00000	101.50514				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.55633				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.35962				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.41000	10.41000	10.41000	99.40357				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.17974				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.17922				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.55500	100.28129	8.55500	100.21211				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.98022				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.37274				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.86416				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.59009				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.47027				0.00	0	
Total IBL258 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.41840				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	98.64475				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.45230				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.48444				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	101.32395				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	101.79665				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	100.98553				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.12960				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	100.95878				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.55478				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	100.71505				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.83500	104.07807	9.83500	103.99529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.10874				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.08500	100.33948	10.08500	100.25903				0.00	0	14,000,000,00
Total IDCG06 SPOT										0.00	0	14,000,000,00
Total For IDCG06										0.00	0	14,000,000,00
IDCG08 On 13/05/2030 Spot Bond			11.41500	100.87750	11.41500	100.75536				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.64500	101.24337	10.64500	101.15735				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.48457				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.74836				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.35840				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.35346				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.96649				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.63324				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.39500	99.64894	9.39500	99.57398				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV01 On 12/08/2024 Spot Bond					0.00000	103.47917				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	106.20249				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.85191				0.00	500,000,000	250,000,000
Total INLV07 SPOT										0.00	500,000,000	250,000,000
Total For INLV07										0.00	500,000,000	250,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	104.47584				0.00	2,548,600,000	1,274,300,000
Total INLV08 SPOT										0.00	2,548,600,000	1,274,300,000
Total For INLV08										0.00	2,548,600,000	1,274,300,000
INLV09 On 24/08/2026 Spot Bond					0.00000	101.62845				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.82228				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.15263				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.11618				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	100.06181				0.00	1,225,600,000	612,800,000
Total INLV13 SPOT										0.00	1,225,600,000	612,800,000
Total For INLV13										0.00	1,225,600,000	612,800,000
IPF25 On 15/10/2023 Spot Bond					0.00000	101.93788				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.26443				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.75155				0.00	0	
Total IPF31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	99.91908			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.41840			0.00	0	
Total IPF34 SPOT									0.00	0	
Total For IPF34									0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.96969			0.00	0	
Total IPF35 SPOT									0.00	0	
Total For IPF35									0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.97986			0.00	0	
Total IPF36 SPOT									0.00	0	
Total For IPF36									0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.95431			0.00	0	
Total IPF37 SPOT									0.00	0	
Total For IPF37									0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.97481			0.00	0	38,200,00
Total IPF38 SPOT									0.00	0	38,200,00
Total For IPF38									0.00	0	38,200,00
IPF39 On 23/02/2029 Spot Bond					0.00000	100.97986			0.00	0	
Total IPF39 SPOT									0.00	0	
Total For IPF39									0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	100.80325			0.00	0	
Total IPFC42 SPOT									0.00	0	
Total For IPFC42									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.62479			0.00	0	
Total IPFG01 SPOT									0.00	0	
Total For IPFG01									0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.94406			0.00	0	
Total IPFG02 SPOT									0.00	0	
Total For IPFG02									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	101.89145			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	102.07410			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.33966				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.59082				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	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.71750				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.77500	98.38270	8.77500	98.31347				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.63662				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.78500	102.99988	7.78500	102.93440				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.53282				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.82500	102.26617	8.82500	102.19308				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.56883				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC202 On 31/08/2023 Spot Bond			8.76500	102.24636	8.76500	102.17378				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.16280				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										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	102.40221				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.00500	100.73497	9.00500	100.66227				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.70000	9.70000	9.70000	101.16586				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	103.82863				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.48506				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.07347				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.64500	10.64500	10.64500	99.55346				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.81186				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.01500	10.01500	10.01500	101.23435				0.00	0	
Total IVC227 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.90358				0.00	20,000,000,000	10,000,000,000
Total IVC229 SPOT										0.00	20,000,000,000	10,000,000,000
Total For IVC229										0.00	20,000,000,000	10,000,000,000
IVC230 On 26/01/2024 Spot Bond			8.99000	8.99000	8.99000	101.68044				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.61500	9.61500	9.61500	101.60435				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.89420				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.29914				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.29764				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	98.99511				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.30181				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.85254				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.29835				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.29515				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	100.84503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.00981				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.29622				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.29776				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				101.71267	0.00000	102.49485				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				101.71267	0.00000	102.82854				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	101.97089				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	101.73219				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.56500	8.56500	8.56500	101.49717				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			11.14500	11.14500	11.14500	99.75630				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	100.30494				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	100.31292				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC256 On 20/07/2028 Spot Bond					0.00000	100.73634				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	99.92151				0.00	0	
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	
IVC258 On 13/06/2024 Spot Bond					0.00000	100.47730				0.00	0	
Total IVC258 SPOT										0.00	0	
Total For IVC258										0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	100.47538				0.00	0	
Total IVC259 SPOT										0.00	0	
Total For IVC259										0.00	0	
IVC260 On 02/10/2025 Spot Bond					0.00000	99.92151				0.00	0	
Total IVC260 SPOT										0.00	0	
Total For IVC260										0.00	0	
IVZ144 On 29/06/2023 Spot Bond			8.90000	8.90000	8.90000	8.90000				0.00	0	
Total IVZ144 SPOT										0.00	0	
Total For IVZ144										0.00	0	
IVZ145 On 30/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.92690				0.00	0	
Total IVZ145 SPOT										0.00	0	
Total For IVZ145										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	111.64295				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	102.01268				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.65602				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.96241				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	102.66770				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	101.65769				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.42361				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.29430				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	101.06930				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.91544				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	102.18093				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	102.36497				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.01161				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.05268				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.06586				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.08096				0.00	0	

Contract 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			10.14500	113.82724	10.14500	113.73544				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.43360				0.00	100,000,000	100,000,000
Total LGL09 SPOT										0.00	100,000,000	100,000,000
Total For LGL09										0.00	100,000,000	100,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.51220				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.75509				0.00	0	1,650,000,000
Total LGL11 SPOT										0.00	0	1,650,000,000
Total For LGL11										0.00	0	1,650,000,000
LGL12 On 04/10/2027 Spot Bond					0.00000	100.58258				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.23378				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.39265				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.02130				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.04237				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.06343				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.40180				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	100.43107				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.75000	14.75000	14.75000	101.96206				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.04298				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.10221				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.50034				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.86224				0.00	0	4,000,000.00
Total MBF072 SPOT										0.00	0	4,000,000.00
Total For MBF072										0.00	0	4,000,000.00
MBF07 On 30/09/2025 Spot Bond					0.00000	100.20072				0.00	0	4,000,000.00
Total MBF073 SPOT										0.00	0	4,000,000.00
Total For MBF073										0.00	0	4,000,000.00
MBF07 On 31/05/2024 Spot Bond					0.00000	100.77094				0.00	0	
Total MBF074 SPOT										0.00	0	
Total For MBF074										0.00	0	
MBF07 On 21/05/2026 Spot Bond					0.00000	100.78946				0.00	0	
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.54459				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.09280				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.11308				0.00	0	
Total MBP047 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.30731				0.00	2,117,000,000	2,117,000,000
Total MBP049 SPOT										0.00	2,117,000,000	2,117,000,000
Total For MBP049										0.00	2,117,000,000	2,117,000,000
MBP05 On 26/03/2024 Spot Bond					0.00000	100.17740				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.39500	9.39500	9.39500	107.86858				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.33523				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.01248				0.00	100,000,000	100,000,000
Total MMIG07 SPOT										0.00	100,000,000	100,000,000
Total For MMIG07										0.00	100,000,000	100,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	101.34471				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.06500	98.36557	10.06500	98.28642				0.00	0	6,900,000
Total MML02 SPOT										0.00	0	6,900,000
Total For MML02										0.00	0	6,900,000
MML03 On 15/03/2028 Spot Bond					0.00000	101.87619				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.29500	93.52638	10.29500	93.40626				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.55307				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.68500	98.14233	10.68500	98.05908				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.52915				0.00	3,420,000,000	3,420,000,000

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 MTN10 SPOT										0.00	3,420,000,000	3,420,000,000
Total For MTN10										0.00	3,420,000,000	3,420,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	102.11704				0.00	3,691,070,000	3,691,070,000
Total MTN13 SPOT										0.00	3,691,070,000	3,691,070,000
Total For MTN13										0.00	3,691,070,000	3,691,070,000
MTN15 On 10/05/2024 Spot Bond					0.00000	101.72023				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	101.44558				0.00	1,000,000,000	2,000,000,000
Total MTN17 SPOT										0.00	1,000,000,000	2,000,000,000
Total For MTN17										0.00	1,000,000,000	2,000,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	101.79301				0.00	0	4,500,000,000
Total MTN18 SPOT										0.00	0	4,500,000,000
Total For MTN18										0.00	0	4,500,000,000
MTN19 On 07/03/2025 Spot Bond					0.00000	101.35103				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	102.17688				0.00	0	1,000,000,000
Total MTN20 SPOT										0.00	0	1,000,000,000
Total For MTN20										0.00	0	1,000,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	0.00000				0.00	14,800,000,000	7,400,000,000
Total MTN21 SPOT										0.00	14,800,000,000	7,400,000,000
Total For MTN21										0.00	14,800,000,000	7,400,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	101.75203				0.00	0	0
Total MTN22 SPOT										0.00	0	0
Total For MTN22										0.00	0	0
MTN23 On 29/01/2026 Spot Bond			9.99000	99.71055	9.99000	99.63003				0.00	0	0
Total MTN23 SPOT										0.00	0	0
Total For MTN23										0.00	0	0
MTN24 On 29/01/2026 Spot Bond					0.00000	104.76567				0.00	0	0
Total MTN24 SPOT										0.00	0	0
Total For MTN24										0.00	0	0
MTN25 On 29/06/2024 Spot Bond					0.00000	100.61361				0.00	0	0
Total MTN25 SPOT										0.00	0	0
Total For MTN25										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
MTN26 On 29/06/2026 Spot Bond					0.00000	101.77556				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.31381				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.04932				0.00	2,200,000,000	2,200,000,000
Total MTN28 SPOT										0.00	2,200,000,000	2,200,000,000
Total For MTN28										0.00	2,200,000,000	2,200,000,000
MTN29 On 15/03/2027 Spot Bond					0.00000	101.58998				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.05440				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.85502				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.32642				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.30312				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.71603				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.21670				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MTN37 On 29/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			180,000,000,000,000.00	81,800,000,000	36,700,000,000	
Total MTN37 SPOT									180,000,000,000,000.00	81,800,000,000	36,700,000,000	
Total For MTN37									180,000,000,000,000.00	81,800,000,000	36,700,000,000	
MTN38 On 29/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			962,600,000,000,000.00	139,626,000,000	60,400,000,000	
Total MTN38 SPOT									962,600,000,000,000.00	139,626,000,000	60,400,000,000	

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 MTN38									2,600,000,000,000.00	139,626,000,000	60,400,000,000
MTN39 On 29/06/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			470,000,000,000,000.00	254,700,000,000	102,900,000,000
Total MTN39 SPOT									0,000,000,000,000.00	254,700,000,000	102,900,000,000
Total For MTN39									0,000,000,000,000.00	254,700,000,000	102,900,000,000
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.06192			0.00	0	
Total MWAR05 SPOT									0.00	0	
Total For MWAR05									0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.18583			0.00	0	
Total MWAR06 SPOT									0.00	0	
Total For MWAR06									0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	101.05127			0.00	0	
Total MWAR07 SPOT									0.00	0	
Total For MWAR07									0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	101.05139			0.00	0	
Total MWAR08 SPOT									0.00	0	
Total For MWAR08									0.00	0	
MWAR0 On 22/11/2025 Spot Bond					0.00000	101.01737			0.00	0	
Total MWAR09 SPOT									0.00	0	
Total For MWAR09									0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.95449			0.00	0	
Total MWAR10 SPOT									0.00	0	
Total For MWAR10									0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.30510			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.33837			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.36889			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.79500	104.21893	9.79500	104.13574			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.90500	103.38374	10.90500	103.29281			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.73374				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	102.27824				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.66844				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.56749				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.40630				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.35500	103.02809	9.35500	102.95134				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.33500	103.81199	9.33500	103.73354				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.68500	102.56659	9.68500	102.48711				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.45500	103.14668	9.45500	103.06860				0.00	0	5,000,00
Total NBK20A SPOT										0.00	0	5,000,00
Total For NBK20A										0.00	0	5,000,00
NBK21 On 21/07/2027 Spot Bond			9.85500	107.31231	9.85500	107.22679				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.52300	105.85212	8.52300	105.78013				0.00	0	2,800,00
Total NBK23A SPOT										0.00	0	2,800,00
Total For NBK23A										0.00	0	2,800,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK24/ On 19/11/2027 Spot Bond			9.89500	104.93674	9.89500	104.85415				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
NBK25I On 12/02/2025 Spot Bond					0.00000	102.58543				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.01160				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.49000	105.67540	9.49000	105.59556				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.17000	104.30458	8.17000	104.23506				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.63500	106.67881	9.63500	106.59565				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			9.32500	103.67090	9.32500	103.59263				0.00	0	1,400,00
Total NBK30A SPOT										0.00	0	1,400,00
Total For NBK30A										0.00	0	1,400,00
NBK31/ On 09/11/2023 Spot Bond			8.92500	101.50327	8.92500	101.43113				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.84816				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	85.55364				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.95431				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.63541				0.00	0	
Total NBK43B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.65644				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.20273				0.00	0	4,950,000,00
Total NBK47B SPOT										0.00	0	4,950,000,00
Total For NBK47B										0.00	0	4,950,000,00
NBK49I On 09/11/2023 Spot Bond					0.00000	101.49818				0.00	0	3,950,000,00
Total NBK49B SPOT										0.00	0	3,950,000,00
Total For NBK49B										0.00	0	3,950,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.76069				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.31101				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.73717				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	102.14223				0.00	0	2,620,000,00
Total NBK54B SPOT										0.00	0	2,620,000,00
Total For NBK54B										0.00	0	2,620,000,00
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.66759				0.00	100,000,000	100,000,00
Total NBKB56 SPOT										0.00	100,000,000	100,000,00
Total For NBKB56										0.00	100,000,000	100,000,00
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.65521				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.43948				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.09887				0.00	0	100,000,00
Total NBKB60 SPOT										0.00	0	100,000,00
Total For NBKB60										0.00	0	100,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.15579				0.00	1,500,000,000	1,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB61 SPOT										0.00	1,500,000,000	1,500,000,000
Total For NBKB61										0.00	1,500,000,000	1,500,000,000
NBKB6: On 15/04/2024 Spot Bond					0.00000	101.96665				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 21/02/2026 Spot Bond					0.00000	100.88822				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	102.31999				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6: On 21/02/2028 Spot Bond					0.00000	101.48221				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6: On 21/02/2030 Spot Bond					0.00000	100.97468				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6: On 21/02/2033 Spot Bond					0.00000	100.98201				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.18418				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.89000	102.85278	10.89000	102.76390				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.28251				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.54500	102.92308	10.54500	102.83689				0.00	0	
Total NCLN85 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.28385				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.28581				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.28847				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.69283				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.69283				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.08491				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.94851				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.32252				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.88126				0.00	0	6,000,00
Total NGL07 SPOT										0.00	0	6,000,00
Total For NGL07										0.00	0	6,000,00
NGL08 On 02/07/2025 Spot Bond					0.00000	103.48553				0.00	0	14,100,00
Total NGL08 SPOT										0.00	0	14,100,00
Total For NGL08										0.00	0	14,100,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.08050				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.01612				0.00	0	3,670,000,00

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 NGL10 SPOT										0.00	0	3,670,000,00
Total For NGL10										0.00	0	3,670,000,00
NGL11 On 19/11/2027 Spot Bond					0.00000	101.11240				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.15300				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	101.57286				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.74832				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.21582				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.92439				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.48994				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.66509				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.80910				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.46757				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	103.00362				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT11: On 10/12/2027 Spot Bond					0.00000	100.55157				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT11: On 28/06/2028 Spot Bond					0.00000	100.09408				0.00	0	
Total NGT113 SPOT										0.00	0	
Total For NGT113										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.25512				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.54738				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.84714				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	103.45827				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.15701				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.18532				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.23086				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	102.07569				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	100.94377				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	101.04097				0.00	688,800,000	344,400,00
Total NHM025 SPOT										0.00	688,800,000	344,400,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM025										0.00	688,800,000	344,400,000
NHM02 On 25/05/2028 Spot Bond					0.00000	101.11343				0.00	2,620,000,000	1,900,000,000
Total NHM026 SPOT										0.00	2,620,000,000	1,900,000,000
Total For NHM026										0.00	2,620,000,000	1,900,000,000
NI202 On 07/12/2033 Spot Bond			5.82000	5.82000	5.82000	227.86234				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.88000	4.88000	4.88000	218.13410				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.60500	4.60500	4.60500	168.90792				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.27000	5.27000	5.27000	116.84723				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.77000	5.77000	5.77000	115.99280				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.71000	4.71000	4.71000	168.63857				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	279.16460	3.45000	278.92645				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.51000	4.51000	4.51000	169.15209				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.52500	4.52500	4.52500	221.53079				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.67000	220.34567	4.67000	220.13608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.67000	91.68538	5.67000	117.32388				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	99.53497				0.00	0	1,400,700,00
Total NN014 SPOT										0.00	0	1,400,700,00
Total For NN014										0.00	0	1,400,700,00
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	149.10205				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.22982				0.00	0	12,100,00
Total NN022 SPOT										0.00	0	12,100,00
Total For NN022										0.00	0	12,100,00
NN023 On 07/11/2025 Spot Bond					0.00000	100.67946				0.00	0	1,159,300,00
Total NN023 SPOT										0.00	0	1,159,300,00
Total For NN023										0.00	0	1,159,300,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.73464				0.00	0	520,000,00
Total NN026 SPOT										0.00	0	520,000,00
Total For NN026										0.00	0	520,000,00
NN03 On 23/11/2023 Spot Bond					0.00000	101.45081				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.31195				0.00	0	42,100,00
Total NN034 SPOT										0.00	0	42,100,00
Total For NN034										0.00	0	42,100,00
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.54495				0.00	0	1,743,300,00
Total NN039 SPOT										0.00	0	1,743,300,00
Total For NN039										0.00	0	1,743,300,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	101.03025				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.83099				0.00	0	18,300,00
Total NN040 SPOT										0.00	0	18,300,00
Total For NN040										0.00	0	18,300,00
NN046 On 13/05/2027 Spot Bond					0.00000	101.34838				0.00	0	3,381,200,00
Total NN046 SPOT										0.00	0	3,381,200,00
Total For NN046										0.00	0	3,381,200,00
NN05 On 12/03/2024 Spot Bond					0.00000	100.58597				0.00	0	1,258,200,00
Total NN05 SPOT										0.00	0	1,258,200,00
Total For NN05										0.00	0	1,258,200,00
NN054 On 04/08/2027 Spot Bond					0.00000	96.34685				0.00	0	1,763,500,00
Total NN054 SPOT										0.00	0	1,763,500,00
Total For NN054										0.00	0	1,763,500,00
NN057 On 26/08/2025 Spot Bond					0.00000	86.87335				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.74187				0.00	0	2,943,600,00
Total NN058 SPOT										0.00	0	2,943,600,00
Total For NN058										0.00	0	2,943,600,00
NN06 On 12/03/2026 Spot Bond					0.00000	100.52558				0.00	0	1,258,200,00
Total NN06 SPOT										0.00	0	1,258,200,00
Total For NN06										0.00	0	1,258,200,00
NN075 On 18/03/2024 Spot Bond					0.00000	95.65071				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.12427				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.87972				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.85465				0.00	0	
Total NN097 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.31893				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.45233				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.31893				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.76757				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	93.08359				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.28871				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.30626				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.92500	10.92500	10.92500	100.77655				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.32000	10.32000	10.32000	101.48984				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.34500	10.34500	10.34500	100.43732				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	100.97761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NN226 On 21/12/2024 Spot Bond					0.00000	100.23180				0.00	0	
Total NN226 SPOT										0.00	0	
Total For NN226										0.00	0	
NN229 On 31/03/2032 Spot Bond					0.00000	100.10592				0.00	0	
Total NN229 SPOT										0.00	0	
Total For NN229										0.00	0	
NN230 On 31/01/2030 Spot Bond					0.00000	100.10176				0.00	0	
Total NN230 SPOT										0.00	0	
Total For NN230										0.00	0	
NN233 On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN233 SPOT										0.00	0	
Total For NN233										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	106.68080				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	151.31000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	137.94000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	153.69000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	151.77000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	149.06011				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	1,422,800,00
Total NNF042 SPOT										0.00	0	1,422,800,00
Total For NNF042										0.00	0	1,422,800,00
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 17/08/2023 Spot Bond					0.00000	101.02515				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09 On 29/03/2028 Spot Bond					0.00000	100.02808				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10 On 30/03/2028 Spot Bond					0.00000	99.99984				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10 On 03/07/2023 Spot Bond					0.00000	99.92832				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NNF10 On 21/04/2028 Spot Bond					0.00000	100.29038				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10 On 04/05/2028 Spot Bond					0.00000	101.63782				0.00	0	
Total NNF103 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF103										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	123.80078				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.87997				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.09044				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2055 Spot Bond					0.00000	97.17528				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.04045				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.05096				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.07096				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	94.01753				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.11396				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.07196				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.75190				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.94056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02i On 30/11/2028 Spot Bond			11.65500	103.41810	11.65500	103.32212				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02i On 30/11/2028 Spot Bond			100.00000	14.27067	100.00000	14.17613				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	100.94029				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.97304				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.61912				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.26989				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.69301				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.31227				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	102.03501				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.43892				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	101.16198				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
NTC40 On 12/10/2024 Spot Bond					0.00000	100.48491				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.32311				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.81500	106.45962	8.81500	106.38479				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			9.29500	107.39538	9.29500	107.31587				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.03572				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.95577				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.12516				0.00	0	2,370,000,00
Total OML13 SPOT										0.00	0	2,370,000,00
Total For OML13										0.00	0	2,370,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	100.90868				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	101.60633				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	100.94396				0.00	0	300,000,00
Total OML16 SPOT										0.00	0	300,000,00
Total For OML16										0.00	0	300,000,00
PARS0 On 13/12/2025 Spot Bond					0.00000	100.77122				0.00	783,400,000	391,700,00
Total PARS01 SPOT										0.00	783,400,000	391,700,00
Total For PARS01										0.00	783,400,000	391,700,00
PARS0 On 13/12/2027 Spot Bond					0.00000	101.25022				0.00	0	
Total PARS02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For PARS02									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.48030			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.87926			0.00	0	
Total PEP03 SPOT									0.00	0	
Total For PEP03									0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.66962			0.00	0	800,000,00
Total PEP04 SPOT									0.00	0	800,000,00
Total For PEP04									0.00	0	800,000,00
PEP05 On 06/03/2026 Spot Bond					0.00000	100.71135			0.00	0	300,000,00
Total PEP05 SPOT									0.00	0	300,000,00
Total For PEP05									0.00	0	300,000,00
PEP06 On 06/03/2028 Spot Bond					0.00000	100.87411			0.00	0	750,000,00
Total PEP06 SPOT									0.00	0	750,000,00
Total For PEP06									0.00	0	750,000,00
PMM57 On 08/10/2023 Spot Bond					0.00000	99.72285			0.00	0	
Total PMM57 SPOT									0.00	0	
Total For PMM57									0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.87844			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	100.85826			0.00	0	
Total PMM59 SPOT									0.00	0	
Total For PMM59									0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	100.87047			0.00	0	
Total PMM60 SPOT									0.00	0	
Total For PMM60									0.00	0	
R186 On 21/12/2026 Spot Bond			9.10000	104.42159	9.14500	104.21062			202,344,350,270,000.00	3,209,048,829,700	3,208,582,082,200
Total R186 SPOT									12,344,350,270,000.00	209,048,829,700	208,582,082,200
Total For R186									12,344,350,270,000.00	209,048,829,700	208,582,082,200
R197 On 07/12/2023 Spot Bond			3.90000	332.35391	3.90000	332.05881			479,505,000,000,000.00	122,950,000,000	505,621,050,000
Total R197 SPOT									9,505,000,000,000.00	122,950,000,000	505,621,050,000
Total For R197									9,505,000,000,000.00	122,950,000,000	505,621,050,000
R202 On 07/12/2033 Spot Bond			4.95000	245.45087	4.82000	247.93658			7,877,058,750,000.00	1,591,325,000	127,121,255,000

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 R202 SPOT									7,877,058,750,000.00	1,591,325,000	127,121,255,00
Total For R202									7,877,058,750,000.00	1,591,325,000	127,121,255,00
R2030 On 31/01/2030 Spot Bond			10.49000	91.74718	10.50500	91.60469			078,002,017,313,000.00	1,818,684,653,700	1,120,334,889,60
Total R2030 SPOT									78,002,017,313,000.00	818,684,653,700	120,334,889,60
Total For R2030									78,002,017,313,000.00	818,684,653,700	120,334,889,60
R2032 On 31/03/2032 Spot Bond			11.12500	86.27685	11.14000	86.12664			896,755,048,412,500.00	2,148,022,925,700	2,826,442,168,80
Total R2032 SPOT									896,755,048,412,500.00	148,022,925,700	326,442,168,80
Total For R2032									896,755,048,412,500.00	148,022,925,700	326,442,168,80
R2035 On 28/02/2035 Spot Bond			11.73000	85.09033	11.74500	84.92952			853,410,552,184,000.00	1,777,784,360,800	1,926,709,428,70
Total R2035 SPOT									853,410,552,184,000.00	777,784,360,800	926,709,428,70
Total For R2035									853,410,552,184,000.00	777,784,360,800	926,709,428,70
R2037 On 31/01/2037 Spot Bond			12.04500	80.15846	12.05500	80.02649			291,395,405,869,500.00	771,390,237,100	1,639,616,217,30
Total R2037 SPOT									291,395,405,869,500.00	771,390,237,100	639,616,217,30
Total For R2037									291,395,405,869,500.00	771,390,237,100	639,616,217,30
R2040 On 31/01/2040 Spot Bond			12.28000	80.78004	12.28500	80.67170			698,537,345,756,000.00	382,617,047,700	1,255,175,880,60
Total R2040 SPOT									698,537,345,756,000.00	382,617,047,700	255,175,880,60
Total For R2040									698,537,345,756,000.00	382,617,047,700	255,175,880,60
R2044 On 31/01/2044 Spot Bond			12.33500	77.09289	12.35000	76.93040			725,788,546,271,000.00	545,260,522,600	1,779,856,676,40
Total R2044 SPOT									725,788,546,271,000.00	545,260,522,600	779,856,676,40
Total For R2044									725,788,546,271,000.00	545,260,522,600	779,856,676,40
R2048 On 28/02/2048 Spot Bond			12.28000	75.71899	12.29000	75.58699			013,970,495,872,000.00	1,711,235,382,400	1,494,338,087,60
Total R2048 SPOT									13,970,495,872,000.00	711,235,382,400	494,338,087,60
Total For R2048									13,970,495,872,000.00	711,235,382,400	494,338,087,60
R2053 On 31/03/2053 Spot Bond			12.33000	97.38727	12.33500	97.25443			865,548,755,126,000.00	151,301,602,200	253,983,702,20
Total R2053 SPOT									865,548,755,126,000.00	151,301,602,200	253,983,702,20
Total For R2053									865,548,755,126,000.00	151,301,602,200	253,983,702,20
R209 On 31/03/2036 Spot Bond			11.79000	65.50855	11.81000	65.35182			826,734,053,584,000.00	748,662,769,600	948,237,268,30
Total R209 SPOT									826,734,053,584,000.00	748,662,769,600	948,237,268,30
Total For R209									826,734,053,584,000.00	748,662,769,600	948,237,268,30
R210 On 31/03/2028 Spot Bond			4.17000	225.19395	4.17000	224.98879			1,839,456,639,000.00	441,116,700	328,228,387,10
Total R210 SPOT									1,839,456,639,000.00	441,116,700	328,228,387,10
Total For R210									1,839,456,639,000.00	441,116,700	328,228,387,10
R213 On 28/02/2031 Spot Bond			10.90500	82.42444	10.91500	82.30880			203,556,628,421,500.00	477,171,630,300	1,137,707,747,40
Total R213 SPOT									203,556,628,421,500.00	477,171,630,300	137,707,747,40
Total For R213									203,556,628,421,500.00	477,171,630,300	137,707,747,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214 On 28/02/2041 Spot Bond			12.14000	61.52477	12.15000	61.41744			877,558,364,964,000.00	401,775,812,600	730,313,651,00
Total R214 SPOT									'7,558,364,964,000.00	401,775,812,600	730,313,651,00
Total For R214									'7,558,364,964,000.00	401,775,812,600	730,313,651,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.00167			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.52563			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.83765			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.56841			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.76920			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.37980			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.31241			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.34517			0.00	0	
Total RDFB27 SPOT									0.00	0	
Total For RDFB27									0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.50132			0.00	0	
Total RDFG01 SPOT									0.00	0	
Total For RDFG01									0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.34921			0.00	0	1,500,000,00
Total RDFG02 SPOT									0.00	0	1,500,000,00
Total For RDFG02									0.00	0	1,500,000,00
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.25459			0.00	0	
Total RDFG03 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.26170				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.58241				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.58692				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.65413				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	100.87737				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.61736				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.67207				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.13354				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.92288				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.65398				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	102.91096				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	103.18257				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.62754				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.97067				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.90998				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.28136				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	102.03981				0.00	0	100,000,00
Total RES59 SPOT										0.00	0	100,000,00
Total For RES59										0.00	0	100,000,00
RES60 On 06/12/2025 Spot Bond					0.00000	100.65191				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.41439				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.18318				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.40634				0.00	0	100,000,00
Total RES63 SPOT										0.00	0	100,000,00
Total For RES63										0.00	0	100,000,00
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.27082				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.27002				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.28094				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.27828				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.29292				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.29026				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.32213				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.31948				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	103.74492				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RN2030 On 17/09/2030 Spot Bond					0.00000	99.29797				0.00	0	20,549,114,40
Total RN2030 SPOT										0.00	0	20,549,114,40
Total For RN2030										0.00	0	20,549,114,40
RW23 On 10/12/2023 Spot Bond			10.07500	100.32424	10.07500	100.24475				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.01000	93.72606	12.01000	93.63649				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.22500	92.36802	12.22500	92.27823				0.00	0	2,270,000,00
Total RW31 SPOT										0.00	0	2,270,000,00

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	2,270,000.00
RWL26 On 30/06/2026 Spot Bond					0.00000	100.50917				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL28										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.18500	94.53112	11.18500	94.44682				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.63131				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.95226				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBS20										0.00	0	5,700.00
SBS20 On 15/05/2026 Spot Bond			9.62000	102.37069	9.62000	102.29231				0.00	0	
Total SBS20 SPOT										0.00	0	5,700.00
Total For SBS21										0.00	0	5,700.00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.48436				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.41500	104.12839	9.41500	104.04902				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.62500	97.32659	9.62500	97.25204				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.92000	100.11765	9.92000	100.03823				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.55500	103.49050	9.55500	103.41178				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.65500	103.07278	9.65500	102.99226				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.63500	99.84648	10.63500	99.76079				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.55500	103.72228	9.55500	103.64338				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.03500	104.21966	10.03500	104.13651				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.23000	9.23000	9.23000	104.33861				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.78176				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.87263				0.00	2,000,000,000	500,000,000
Total SBS53 SPOT										0.00	2,000,000,000	500,000,000
Total For SBS53										0.00	2,000,000,000	500,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	101.27945				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.79327				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.82030				0.00	0	3,410,000,000
Total SBS62 SPOT										0.00	0	3,410,000,000
Total For SBS62										0.00	0	3,410,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	102.28087				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.54156				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS65 On 15/05/2024 Spot Bond					0.00000	101.56087				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.94730				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.30101				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.78837				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.80050				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.58549				0.00	400,000,000	200,000,000
Total SBS71 SPOT										0.00	400,000,000	200,000,000
Total For SBS71										0.00	400,000,000	200,000,000
SBS72 On 02/02/2029 Spot Bond					0.00000	101.13881				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.88210				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	102.85010				0.00	0	10,000,000,000
Total SBS75 SPOT										0.00	0	10,000,000,000
Total For SBS75										0.00	0	10,000,000,000
SBS76 On 26/04/2032 Spot Bond					0.00000	103.53193				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	102.49685				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.77647				0.00	0	
Total SBS78 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.60837				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			10.04000	10.04000	10.04000	100.48602				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.80000	331.09333	4.80000	330.77575				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.57000	5.57000	5.57000	232.69450				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.94407				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.36155				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	101.82639				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	103.78269				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	103.06263				0.00	4,060,000,000	2,030,000,000
Total SBT106 SPOT										0.00	4,060,000,000	2,030,000,000
Total For SBT106										0.00	4,060,000,000	2,030,000,000
SBT10 On 08/04/2027 Spot Bond					0.00000	102.07028				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	104.81144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT108 On 31/12/2027 Spot Bond					0.00000	100.24094				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT109 On 30/06/2028 Spot Bond					0.00000	100.91520				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	
SBT110 On 03/12/2023 Spot Bond					0.00000	101.12439				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			10.03000	100.95307	10.03000	100.87327				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	102.04746				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	102.49802				0.00	0	200,000,00
Total SBT206 SPOT										0.00	0	200,000,00
Total For SBT206										0.00	0	200,000,00
SBT206 On 25/06/2025 Spot Bond					0.00000	103.96172				0.00	8,586,800,000	2,446,700,00
Total SBT207 SPOT										0.00	8,586,800,000	2,446,700,00
Total For SBT207										0.00	8,586,800,000	2,446,700,00
SBT207 On 28/11/2025 Spot Bond					0.00000	103.09088				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.15373				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.89063				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.68047				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI7 On 16/08/2028 Spot Bond			10.09500	96.59470	10.09500	96.51590				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.34774				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.21299				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.20050				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.23768				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.26278				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.25031				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.22538				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.26254				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.28765				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.28140				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.27512				0.00	0	
Total SLRC8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.31223				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.89314				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.75361				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	99.84264				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	102.21747				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	102.54641				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.37926				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.94643				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.95904				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.94747				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.96206				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.33817				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG004 On 15/03/2024 Spot Bond					0.00000	100.90026				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2024 Spot Bond					0.00000	100.92617				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2024 Spot Bond					0.00000	102.56427				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	101.16870				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG010 On 12/07/2025 Spot Bond					0.00000	102.45667				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG011 On 29/03/2028 Spot Bond					0.00000	100.06335				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPG012 On 03/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SPG013 SPOT										0.00	0	
Total For SPG013										0.00	0	
SPGC03 On 12/07/2023 Spot Bond					0.00000	101.94887				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC03 On 29/03/2024 Spot Bond					0.00000	100.02446				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.53502				0.00	0	12,000,000.00
Total SSA08 SPOT										0.00	0	12,000,000.00
Total For SSA08										0.00	0	12,000,000.00
SSN011 On 31/01/2025 Spot Bond			5.35000	5.35000	5.35000	167.00928				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 21/12/2026 Spot Bond			9.12000	104.36176	9.12000	104.28549				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.40500	84.67969	10.40500	84.60970				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	100.12014				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	102.39520				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			9.57500	102.16384	9.57500	102.08560				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.62000	118.11818	5.62000	117.99630				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	100.48180				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.45548				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.16507				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.93000	4.93000	4.93000	330.59125				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.75500	4.75500	4.75500	168.52332				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.92000	5.92000	5.92000	114.03002				0.00	0	
Total SSN063 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			5.22000	5.22000	5.22000	117.15602				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			5.35000	5.35000	5.35000	213.72926				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07 On 15/06/2028 Spot Bond					0.00000	103.55028				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07 On 13/07/2023 Spot Bond					0.00000	102.09966				0.00	0	12,100,00
Total SSN078 SPOT										0.00	0	12,100,00
Total For SSN078										0.00	0	12,100,00
SSN08 On 27/08/2024 Spot Bond					0.00000	100.93060				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08 On 12/09/2025 Spot Bond					0.00000	100.53264				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08 On 05/11/2023 Spot Bond					0.00000	101.46730				0.00	0	1,335,000,00
Total SSN083 SPOT										0.00	0	1,335,000,00
Total For SSN083										0.00	0	1,335,000,00
SSN08 On 07/12/2033 Spot Bond			5.69500	5.69500	5.69500	230.26336				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	101.65147				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.08620				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	
SSN10 On 31/01/2030 Spot Bond			11.17000	88.87169	11.17000	88.79167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.28149				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.33000	214.12955	5.33000	213.91459				0.00	0	1,465,800,00
Total SSN104 SPOT										0.00	0	1,465,800,00
Total For SSN104										0.00	0	1,465,800,00
SSN10: On 07/12/2033 Spot Bond			5.77000	229.05711	5.77000	228.81918				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.51815				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/09/2023 Spot Bond					0.00000	100.56650				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.76516				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	98.78655				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	98.57096				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.78120				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15 On 21/02/2024 Spot Bond			7.86500	7.86500	7.86500	100.45366				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	97.58183				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN17 On 28/02/2027 Spot Bond					0.00000	100.94366				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 31/03/2046 Spot Bond			4.90323	111.65268	4.90323	111.54440				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 31/12/2050 Spot Bond			4.90930	45.93694	4.90930	111.21830				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17 On 28/09/2027 Spot Bond					0.00000	100.05018				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18 On 09/06/2024 Spot Bond					0.00000	100.53786				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18 On 18/02/2024 Spot Bond					0.00000	101.01467				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19 On 20/09/2023 Spot Bond					0.00000	100.25588				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19 On 17/11/2023 Spot Bond			4.99500	4.99500	4.99500	100.28858				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19 On 03/08/2023 Spot Bond					0.00000	101.38354				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19 On 17/05/2028 Spot Bond					0.00000	101.13929				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20 On 21/08/2023 Spot Bond					0.00000	101.03032				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN20 On 23/08/2023 Spot Bond					0.00000	100.91552				0.00	0	
Total SSN201 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN201										0.00	0	
SSN20: On 30/05/2028 Spot Bond					0.00000	100.89495				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SSN20: On 13/09/2023 Spot Bond					0.00000	100.43171				0.00	0	
Total SSN203 SPOT										0.00	0	
Total For SSN203										0.00	0	
SSN20: On 26/09/2023 Spot Bond					0.00000	100.17783				0.00	0	
Total SSN204 SPOT										0.00	0	
Total For SSN204										0.00	0	
SSN20: On 21/06/2024 Spot Bond					0.00000	100.18213				0.00	0	
Total SSN205 SPOT										0.00	0	
Total For SSN205										0.00	0	
SSN20: On 07/12/2023 Spot Bond					0.00000	100.11688				0.00	0	
Total SSN206 SPOT										0.00	0	
Total For SSN206										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	101.49576				0.00	0	2,741,000,00
Total SST201 SPOT										0.00	0	2,741,000,00
Total For SST201										0.00	0	2,741,000,00
SST20: On 31/08/2027 Spot Bond					0.00000	102.29154				0.00	0	750,800,00
Total SST202 SPOT										0.00	0	750,800,00
Total For SST202										0.00	0	750,800,00
SST20: On 03/03/2028 Spot Bond					0.00000	101.08251				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001: On 01/03/2027 Spot Bond					0.00000	103.32134				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF00: On 01/02/2026 Spot Bond					0.00000	100.72025				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.63500	101.03088	9.63500	100.95299				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A1C On 21/08/2024 Spot Bond					0.00000	101.00954				0.00	0	5,930,521,76

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16A10 SPOT										0.00	0	5,930,521,7€
Total For T16A10										0.00	0	5,930,521,7€
T17A11 On 21/02/2024 Spot Bond					0.00000	100.99295				0.00	0	4,000,000,0€
Total T17A11 SPOT										0.00	0	4,000,000,0€
Total For T17A11										0.00	0	4,000,000,0€
T17A12 On 21/02/2024 Spot Bond					0.00000	100.95364				0.00	0	10,000,000,0€
Total T17A12 SPOT										0.00	0	10,000,000,0€
Total For T17A12										0.00	0	10,000,000,0€
T17A13 On 21/02/2024 Spot Bond					0.00000	101.01167				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.97358				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.73213				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.97358				0.00	12,000,000,000	6,000,000,0€
Total T17A23 SPOT										0.00	12,000,000,000	6,000,000,0€
Total For T17A23										0.00	12,000,000,000	6,000,000,0€
T17A31 On 21/02/2026 Spot Bond			7.76500	101.31539	7.76500	101.25144				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.27500	101.50913	8.27500	101.44095				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.89744				0.00	0	10,000,000,0€
Total T18A11 SPOT										0.00	0	10,000,000,0€
Total For T18A11										0.00	0	10,000,000,0€
T18A12 On 21/08/2025 Spot Bond					0.00000	100.95801				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.97891				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A22 On 21/08/2027 Spot Bond					0.00000	100.97364				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.84500	102.10756	9.84500	102.02627				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.44053				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.39780				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	99.85490				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.75394				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.26005				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.49625				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.16186				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.91290				0.00	0	1,500,000,0€
Total TFS164 SPOT										0.00	0	1,500,000,0€
Total For TFS164										0.00	0	1,500,000,0€
TFS165 On 15/10/2023 Spot Bond					0.00000	101.79778				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	101.85150				0.00	0	2,230,000,0€
Total TFS166 SPOT										0.00	0	2,230,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS166										0.00	0	2,230,000,00
TFS167 On 27/09/2024 Spot Bond					0.00000	99.93716				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.98122				0.00	0	2,000,000,00
Total TFS168 SPOT										0.00	0	2,000,000,00
Total For TFS168										0.00	0	2,000,000,00
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.72389				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.80710				0.00	0	2,000,000,00
Total TFS170 SPOT										0.00	0	2,000,000,00
Total For TFS170										0.00	0	2,000,000,00
TFS171 On 22/02/2025 Spot Bond					0.00000	100.95301				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.03739				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	101.41401				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	101.59456				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	100.44420				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS17€ On 13/03/2028 Spot Bond					0.00000	100.45190				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	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.97384				0.00	9,000,000,000	4,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A2 SPOT										0.00	9,000,000,000	4,500,000,000
Total For TH16A2										0.00	9,000,000,000	4,500,000,000
TH16A2 On 21/08/2024 Spot Bond			9.04500	102.49086	9.04500	102.41574				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2024 Spot Bond					0.00000	100.97911				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.97595				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			6.31500	101.49248	6.31500	101.44021				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.99914				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.14367				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.03917				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.03180				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.08234				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.06866				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.25792				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	101.34713				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.29467				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.02091				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.00514				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.99988				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.05876				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.03458				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.03143				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.25187				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.21309				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.18896				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.91370				0.00	0	
Total TH17O4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17O4										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	100.99996				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	100.82706				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.07359				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.05256				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.17864				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.15764				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.95560				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	100.91374				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.99500	102.66132	9.99500	102.57972				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.45582				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			10.20500	100.25430	10.20500	100.17254				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.27912				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.51748				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.10954				0.00	0	33,100,000,00
Total TL31 SPOT										0.00	0	33,100,000,00
Total For TL31										0.00	0	33,100,000,00
TL32 On 09/02/2027 Spot Bond					0.00000	101.68243				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	100.60542				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			10.17500	101.82348	10.17500	101.74129				0.00	0	209,300,00
Total TN23 SPOT										0.00	0	209,300,00
Total For TN23										0.00	0	209,300,00
TN23/R On 06/11/2023 Spot Bond			100.00000	78.35234	100.00000	77.87652				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.49500	101.63718	10.49500	101.55106			425,047,500,000.00		40,500,000	1,705,500,00
Total TN25 SPOT									425,047,500,000.00		40,500,000	1,705,500,00
Total For TN25									425,047,500,000.00		40,500,000	1,705,500,00
TN25/R On 19/08/2025 Spot Bond			100.00000	28.91603	100.00000	28.72235				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.68500	91.87004	11.68500	91.78503			401,964,000,000.00		34,400,000	21,136,800,00
Total TN27 SPOT									401,964,000,000.00		34,400,000	21,136,800,00
Total For TN27									401,964,000,000.00		34,400,000	21,136,800,00
TN27/R On 14/11/2027 Spot Bond			100.00000	12.58242	100.00000	12.49951				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.43500	99.35480	11.43500	99.26328				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN30 On 09/10/2030 Spot Bond			12.10500	94.78473	12.10500	94.69346				0.00	0	900,000,00
Total TN30 SPOT										0.00	0	900,000,00
Total For TN30										0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.99191	8.00000	115.91735				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.95200	95.45260	12.95200	95.35338				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.32000	85.24074	13.32000	85.15069				0.00	0	660,000,00
Total TN40 SPOT										0.00	0	660,000,00
Total For TN40										0.00	0	660,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.46161	10.75000	102.37371				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.40069				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.52484				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.26000	102.28808	6.26000	103.78925				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.38931				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.26853				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.27131				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.27531				0.00	0	
Total TR5A22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			8.16500	98.82973	8.16500	98.76492				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	102.06522				0.00	0	1,500,00
Total TRA4A3 SPOT										0.00	0	1,500,00
Total For TRA4A3										0.00	0	1,500,00
TRA4A On 13/04/2024 Spot Bond			10.17500	101.31902	10.17500	101.23663				0.00	0	1,500,00
Total TRA4A4 SPOT										0.00	0	1,500,00
Total For TRA4A4										0.00	0	1,500,00
TRA4A On 13/04/2024 Spot Bond					0.00000	102.06522				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			9.17500	101.47575	9.17500	101.40116				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.93628				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.52888				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.29020				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.28223				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.33396				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.33396				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	94.80041				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP264 On 08/03/2024 Spot Bond					0.00000	94.26101				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.92638				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.89272				0.00	1,398,800,000	699,400,000
Total TU1B11 SPOT										0.00	1,398,800,000	699,400,000
Total For TU1B11										0.00	1,398,800,000	699,400,000
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.36683				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	101.80357				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	101.73058				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	101.38340				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	100.88403				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	100.71712				0.00	0	
Total TWC446 SPOT										0.00	0	
Total For TWC446										0.00	0	
TWC44 On 06/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC447 SPOT										0.00	0	
Total For TWC447										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UG26 On 09/03/2026 Spot Bond			11.46500	103.17859	11.46500	103.08486				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.16950				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.25030				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.18817				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.26895				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.16327				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.28760				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.94500	10.94500	10.94500	99.54215				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1 On 15/05/2024 Spot Bond					0.00000	101.38054				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1 On 15/05/2026 Spot Bond					0.00000	101.51653				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.28760				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.31743				0.00	0	
Total UU1B02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1B02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.57694				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.44907				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.47389				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.43666				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.72027				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.97560				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.83424				0.00	600,000,000	300,000,000
Total VKE16 SPOT										0.00	600,000,000	300,000,000
Total For VKE16										0.00	600,000,000	300,000,000
VKE18 On 27/08/2024 Spot Bond					0.00000	101.70481				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.35456				0.00	0	200,000,000
Total VKE19 SPOT										0.00	0	200,000,000
Total For VKE19										0.00	0	200,000,000
VKE20 On 27/08/2027 Spot Bond					0.00000	101.36194				0.00	0	200,000,000
Total VKE20 SPOT										0.00	0	200,000,000
Total For VKE20										0.00	0	200,000,000
WHL03 On 02/10/2023 Spot Bond					0.00000	100.09982				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.35e+0175,573,756,906,800	303,612,859,360	

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 for SPOT :									2.35e+017	573,756,906,800	303,612,859,36
Total Futures									2.35e+017	573,756,919,494	303,614,189,77
Total Options									0.00	0	184,94
Grand Total:									2.35e+017	573,756,919,494	303,614,374,72