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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/11/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/02/2023	Bond Future			12.34262	74.77547	12.34955	74.74331			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.51684	72.42382	12.51855	72.41606			0.00	0	
ES33	On	03/08/2023	Bond Future			12.68503	73.87927	12.68356	73.88580			0.00	0	
ES33	On	02/11/2023	Bond Future			12.85310	71.62295	12.85189	71.62820			0.00	0	
ES33	On	01/02/2024	Bond Future			13.05979	73.00621	13.06086	73.00168			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	02/02/2023	Bond Future			12.56700	73.17048	12.56337	73.19019			0.00	0	4,15
ES42	On	04/05/2023	Bond Future			12.72424	70.31841	12.71578	70.36340			0.00	0	
ES42	On	03/08/2023	Bond Future			12.87176	71.73225	12.86028	71.79215			0.00	0	
ES42	On	02/11/2023	Bond Future			13.01893	68.96367	13.00723	69.02354			0.00	0	
ES42	On	01/02/2024	Bond Future			13.19032	70.29391	13.18012	70.34498			0.00	0	
Total ES42 Future												0.00	0	4,15
Total For ES42												0.00	0	4,15
I2025	On	02/02/2023	Bond Future			165.50662	165.50662	165.44596	165.44596			0.00	0	6,08

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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	04/05/2023			168.69725	168.69725	168.69214	168.69214			0.00	0	
I2025	On	03/08/2023			170.34112	170.34112	170.36966	170.36966			0.00	0	
I2025	On	02/11/2023			173.88591	173.88591	173.91285	173.91285			0.00	0	
I2025	On	01/02/2024			175.47037	175.47037	175.47606	175.47606			0.00	0	
Total I2025 Future											0.00	0	6,08
Total For I2025											0.00	0	6,08
I2029	On	02/02/2023			118.30594	118.30594	118.58608	118.58608			0.00	0	1,35
I2029	On	04/05/2023			119.29467	119.29467	119.62071	119.62071			0.00	0	
I2029	On	03/08/2023			121.69052	121.69052	122.04691	122.04691			0.00	0	
I2029	On	02/11/2023			122.89609	122.89609	123.25854	123.25854			0.00	0	
I2029	On	01/02/2024			125.27532	125.27532	125.62907	125.62907			0.00	0	
Total I2029 Future											0.00	0	1,35
Total For I2029											0.00	0	1,35
I2033	On	02/02/2023			112.96895	112.96895	112.87048	112.87048			0.00	0	7,25
I2033	On	04/05/2023			113.76484	113.76484	113.70292	113.70292			0.00	0	
I2033	On	03/08/2023			116.04955	116.04955	116.00898	116.00898			0.00	0	
I2033	On	02/11/2023			117.04625	117.04625	117.00356	117.00356			0.00	0	
I2033	On	01/02/2024			119.31234	119.31234	119.25381	119.25381			0.00	0	
Total I2033 Future											0.00	0	7,25
Total For I2033											0.00	0	7,25
I2038	On	02/02/2023			124.28187	124.28187	124.13322	124.13322			0.00	0	4,05
I2038	On	04/05/2023			126.67800	126.67800	126.56909	126.56909			0.00	0	1,55
I2038	On	03/08/2023			127.26023	127.26023	127.17449	127.17449			0.00	0	
I2038	On	02/11/2023			129.90902	129.90902	129.81968	129.81968			0.00	0	
I2038	On	01/02/2024			130.41847	130.41847	130.31117	130.31117			0.00	0	
Total I2038 Future											0.00	0	5,64
Total For I2038											0.00	0	5,64
I2046	On	02/02/2023			110.39186	110.39186	109.78195	109.78195			0.00	0	13,05
I2046	On	04/05/2023			110.49028	110.49028	109.90584	109.90584			0.00	0	4,95
I2046	On	03/08/2023			112.70960	112.70960	112.13532	112.13532			0.00	0	
I2046	On	02/11/2023			112.97064	112.97064	112.38333	112.38333			0.00	0	
I2046	On	01/02/2024			115.15684	115.15684	114.54350	114.54350			0.00	0	
Total I2046 Future											0.00	0	18,05
Total For I2046											0.00	0	18,05
I2050	On	02/02/2023			109.85220	109.85220	110.83396	110.83396			0.00	0	9,30
I2050	On	04/05/2023			111.97000	111.97000	113.00850	113.00850			0.00	0	3,30
I2050	On	03/08/2023			112.03540	112.03540	113.11740	113.11740			0.00	0	
I2050	On	02/11/2023			114.36744	114.36744	115.47030	115.47030			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/02/2024	Bond Future			114.34784	114.34784	115.45764	115.45764			0.00	0	
Total I2050 Future												0.00	0	12,66
Total For I2050												0.00	0	12,66
R186	On	02/02/2023	Bond Future			8.74292	107.02622	8.81806	106.77575		6.06	53,513,110.00	500	77,56
R186	On	04/05/2023	Bond Future			8.83092	109.06388	8.90063	108.84539		5.44	0.00	0	12,18
R186	On	03/08/2023	Bond Future			8.90009	105.92531	8.96876	105.72365		5.40	0.00	0	
R186	On	02/11/2023	Bond Future			8.94944	108.10820	9.02527	107.90051		4.63	0.00	0	
R186	On	01/02/2024	Bond Future			9.06998	104.87157	9.15928	104.64534		4.46	0.00	0	
Total R186 Future												53,513,110.00	500	89,71
R186	On	02/02/2023	Bond Future	8.32	Call			480.25000	0.48025	547,580	5.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,154.47000	2.15447	1,971,330	5.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			490.19000	0.49019	558,550	5.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,130.47000	2.13047	1,948,360	5.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			500.28000	0.50028	569,670	5.87	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,106.63000	2.10663	1,925,550	5.87	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,504.03000	1.50403	1,608,250	5.48	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,694.03000	1.69403	1,579,760	5.48	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,471.88000	1.47188	1,574,730	5.47	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,724.64000	1.72464	1,609,000	5.47	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,487.76000	1.48776	1,591,300	5.48	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,709.13000	1.70913	1,594,180	5.48	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,145.54000	1.14554	1,077,770	5.94	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,397.88000	3.39788	3,532,140	5.95	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,137.69000	1.13769	1,070,290	5.95	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,356.55000	3.35655	3,490,070	5.94	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,153.45000	1.15345	1,085,310	5.94	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,377.19000	3.37719	3,511,080	5.94	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,552.63000	2.55263	2,673,330	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,560.92000	1.56092	1,473,930	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,559.21000	4.55921	4,715,230	5.37	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			830.49000	0.83049	778,820	5.37	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Call			2,144.80000	2.14480	2,255,130	4.71	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			1,804.31000	1.80431	1,706,950	4.71	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,535.24000	2.53524	2,655,530	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,570.56000	1.57056	1,483,160	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,570.47000	2.57047	2,691,580	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,551.74000	1.55174	1,465,160	4.84	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,727.69000	1.72769	1,631,420	4.73	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,602.90000	2.60290	2,732,070	4.72	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/02/2024	Bond Future	9.50	Put			1,745.48000	1.74548	1,648,420	4.72	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,619.01000	2.61901	2,748,580	4.73	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,736.56000	1.73656	1,639,900	4.73	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,635.16000	2.63516	2,765,120	4.73	0.00	0	
Total R186 Option												0.00	0	3,43
Total For R186												53,513,110.00	500	93,14
R197	On	02/02/2023	Bond Future			329.39400	329.39400	329.31232	329.31232			70,819,710.00	215	9;
R197	On	04/05/2023	Bond Future			335.74350	335.74350	335.77290	335.77290			0.00	0	
R197	On	03/08/2023	Bond Future			333.41204	333.41204	333.50846	333.50846			0.00	0	
R197	On	02/11/2023	Bond Future			340.35207	340.35207	340.44576	340.44576			0.00	0	
Total R197 Future												70,819,710.00	215	97
Total For R197												70,819,710.00	215	97
R202	On	02/02/2023	Bond Future			244.62469	244.62469	244.63154	244.63154			0.00	0	5,9;
R202	On	04/05/2023	Bond Future			249.34020	249.34020	249.43071	249.43071			0.00	0	
R202	On	03/08/2023	Bond Future			249.52760	249.52760	249.66942	249.66942			0.00	0	
R202	On	02/11/2023	Bond Future			254.72072	254.72072	254.86203	254.86203			0.00	0	
R202	On	01/02/2024	Bond Future			254.71551	254.71551	254.82768	254.82768			0.00	0	
Total R202 Future												0.00	0	5,97
Total For R202												0.00	0	5,97
R2030	On	02/02/2023	Bond Future			10.40140	88.43899	10.49112	88.03585		10.54	0.00	0	91,5'
R2030	On	04/05/2023	Bond Future			10.53790	90.12345	10.62517	89.74326		10.69	0.00	0	
R2030	On	03/08/2023	Bond Future			10.67024	87.90613	10.75795	87.53623		10.32	0.00	0	
R2030	On	02/11/2023	Bond Future			10.78618	89.71828	10.87895	89.33905		8.41	0.00	0	
R2030	On	01/02/2024	Bond Future			10.94875	87.42843	11.04981	87.02992		8.56	0.00	0	
Total R2030 Future												0.00	0	91,51
R2030	On	02/02/2023	Bond Future	8.81	Call			38.76000	0.03876	48,850	9.89	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			7,996.89000	7.99689	7,603,840	9.89	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			72.18000	0.07218	89,930	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			6,889.39000	6.88939	6,504,000	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			80.07000	0.08007	99,550	9.76	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.66	Put			4,187.21000	4.18721	3,852,540	9.94	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			484.97000	0.48497	570,760	10.04	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			3,698.55000	3.69855	3,381,200	10.04	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			3,555.85000	3.55585	3,244,300	10.08	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			666.56000	0.66656	774,920	10.19	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			3,180.28000	3.18028	2,885,500	10.19	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			108.66000	0.10866	134,250	9.70	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			6,142.24000	6.14224	5,764,690	9.70	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	9.66	Call			361.54000	0.36154	430,010	9.94	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			2,986.08000	2.98608	2,700,870	10.25	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			765.29000	0.76529	884,850	10.26	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			2,954.73000	2.95473	2,671,150	10.26	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			495.86000	0.49586	583,090	10.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			3,662.57000	3.66257	3,346,660	10.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			529.57000	0.52957	621,160	10.08	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			712.28000	0.71228	607,010	11.75	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.35	Call			4,289.77000	4.28977	4,607,910	12.00	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			546.41000	0.54641	461,410	12.00	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			735.97000	0.73597	852,290	10.24	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			3,017.91000	3.01791	2,731,090	10.24	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			750.40000	0.75040	868,330	10.25	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put			6,700.60000	6.70060	6,316,940	9.76	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			4,996.24000	4.99624	5,332,270	12.27	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			410.48000	0.41048	343,370	12.27	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			3,513.64000	3.51364	3,806,820	11.69	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			752.51000	0.75251	642,550	11.69	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			3,645.28000	3.64528	3,943,150	11.75	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			449.84000	0.44984	502,060	10.56	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			7,739.50000	7.73950	7,411,530	10.56	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			851.53000	0.85153	940,640	10.31	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put			5,544.58000	5.54458	5,253,500	10.31	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			950.64000	0.95064	1,047,540	10.32	0.00	0	48
R2030	On	04/05/2023	Bond Future	9.67	Put			5,227.31000	5.22731	4,944,020	10.32	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,082.59000	1.08259	1,189,410	10.35	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			4,853.56000	4.85356	4,580,190	10.35	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,383.70000	1.38370	1,511,540	10.39	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	10.00	Put			4,153.71000	4.15371	3,901,360	10.39	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call			2,141.06000	2.14106	2,312,100	10.64	0.00	0	48
R2030	On	04/05/2023	Bond Future	10.42	Put			3,038.18000	3.03818	2,829,030	10.64	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			2,352.82000	2.35282	2,534,200	10.71	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			2,811.24000	2.81124	2,612,430	10.71	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			2,374.80000	2.37480	2,557,200	10.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			2,789.50000	2.78950	2,591,710	10.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call			2,397.12000	2.39712	2,580,550	10.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			2,768.13000	2.76813	2,571,370	10.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,647.83000	2.64783	2,842,430	10.82	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			2,540.04000	2.54004	2,354,450	10.82	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			4,487.25000	4.48725	4,744,770	11.45	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	11.34	Put		1,450.04000	1.45004	1,327,370	11.45	0.00	0	13
R2030	On	04/05/2023	Bond Future	11.62	Call		5,337.10000	5.33710	5,615,460	11.73	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,146.62000	1.14662	1,044,790	11.73	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call		6,685.30000	6.68530	6,989,560	12.16	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		802.10000	0.80210	726,170	12.16	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call		8,227.23000	8.22723	8,553,160	12.62	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		539.95000	0.53995	485,690	12.62	0.00	0	47
R2030	On	04/05/2023	Bond Future	12.57	Call		8,456.73000	8.45673	8,785,950	12.62	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		499.39000	0.49939	448,420	12.62	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put		3,287.48000	3.28748	3,097,760	10.44	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		2,107.02000	2.10702	1,970,350	11.06	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		4,580.37000	4.58037	4,814,280	11.07	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,093.68000	2.09368	1,957,690	11.07	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		2,316.19000	2.31619	2,475,600	10.25	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	10.40	Put		3,838.25000	3.83825	3,627,760	10.25	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		2,831.94000	2.83194	3,012,120	10.44	0.00	0	38
R2030	On	03/08/2023	Bond Future	12.59	Put		923.86000	0.92386	854,080	12.15	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	12.89	Call		9,124.76000	9.12476	9,437,870	12.15	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		710.02000	0.71002	653,230	12.15	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.34	Call		4,526.24000	4.52624	4,758,780	11.05	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,120.71000	2.12071	1,983,350	11.05	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		4,553.14000	4.55314	4,786,370	11.06	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		8,218.72000	8.21872	8,518,840	12.15	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		2,777.54000	2.77754	2,966,390	8.45	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		3,100.14000	3.10014	2,909,760	8.45	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		2,799.44000	2.79944	2,989,140	8.46	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		3,081.10000	3.08110	2,891,570	8.46	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		2,821.08000	2.82108	3,011,620	8.46	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,061.82000	3.06182	2,873,130	8.46	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		2,820.33000	2.82033	2,651,710	9.04	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Call		4,020.18000	4.02018	4,248,680	9.02	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		2,849.79000	2.84979	2,679,780	9.02	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		4,043.87000	4.04387	4,273,070	9.03	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		2,834.84000	2.83484	2,665,530	9.03	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		4,067.99000	4.06799	4,297,880	9.04	0.00	0	
Total R2030 Option											0.00	0	19,98
Total For R2030											0.00	0	111,47
R2032	On	02/02/2023	Bond Future			10.94927	87.57354	10.99201	87.35623	12.58	0.00	0	113,34
R2032	On	04/05/2023	Bond Future			11.08532	85.08139	11.12401	84.88943	13.75	0.00	0	66,44

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/08/2023	Bond Future			11.21313	86.77160	11.25005	86.59276	12.50	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			11.33641	84.39920	11.37534	84.21514	10.90	0.00	0	
R2032	On	01/02/2024	Bond Future			11.49471	86.01131	11.53800	85.81209	10.54	0.00	0	
Total R2032 Future											0.00	0	182,38
R2032	On	02/02/2023	Bond Future	9.31	Call			41.39000	0.04139	45,280	11.24	0	40
R2032	On	02/02/2023	Bond Future	9.31	Put			9,181.63000	9.18163	8,968,210	11.24	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			67.64000	0.06764	73,820	11.24	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			8,284.13000	8.28413	8,073,000	11.24	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			242.89000	0.24289	262,440	11.45	0	70
R2032	On	02/02/2023	Bond Future	10.22	Put			4,553.36000	4.55336	4,372,330	11.80	0	
R2032	On	02/02/2023	Bond Future	10.30	Call			610.41000	0.61041	652,170	11.90	0	8,00
R2032	On	02/02/2023	Bond Future	10.30	Put			4,221.94000	4.22194	4,046,390	11.90	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			3,868.27000	3.86827	3,699,350	12.03	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			752.94000	0.75294	802,090	12.05	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			3,830.13000	3.83013	3,661,970	12.05	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			445.71000	0.44571	478,160	11.73	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			4,812.56000	4.81256	4,627,700	11.73	0	40
R2032	On	02/02/2023	Bond Future	10.22	Call			511.26000	0.51126	547,540	11.80	0	50
R2032	On	02/02/2023	Bond Future	10.67	Put			2,897.39000	2.89739	2,751,290	12.46	0	
R2032	On	02/02/2023	Bond Future	11.45	Call			3,441.56000	3.44156	3,577,580	13.70	0	
R2032	On	02/02/2023	Bond Future	11.45	Put			1,158.70000	1.15870	1,077,410	13.70	0	8,00
R2032	On	02/02/2023	Bond Future	10.38	Call			722.82000	0.72282	770,460	12.02	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			3,906.53000	3.90653	3,736,860	12.02	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			737.84000	0.73784	786,230	12.03	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			851.95000	0.85195	787,000	14.08	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			4,861.37000	4.86137	5,022,730	14.30	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			698.92000	0.69892	642,970	14.30	0	50
R2032	On	02/02/2023	Bond Future	10.50	Call			915.63000	0.91563	972,650	12.19	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,462.74000	3.46274	3,302,450	12.19	0	40
R2032	On	02/02/2023	Bond Future	10.67	Call			1,241.71000	1.24171	1,312,920	12.46	0	70
R2032	On	02/02/2023	Bond Future	9.92	Put			5,924.52000	5.92452	5,726,760	11.45	0	
R2032	On	02/02/2023	Bond Future	12.75	Call			8,528.25000	8.52825	8,725,200	15.65	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			198.65000	0.19865	178,290	15.65	0	70
R2032	On	02/02/2023	Bond Future	11.50	Call			3,614.70000	3.61470	3,754,320	13.78	0	
R2032	On	02/02/2023	Bond Future	11.50	Put			1,087.61000	1.08761	1,009,920	13.78	0	8,00
R2032	On	02/02/2023	Bond Future	11.69	Call			4,298.34000	4.29834	4,450,700	14.08	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			1,972.34000	1.97234	2,038,730	13.37	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put			4,519.00000	4.51900	4,393,430	13.37	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,518.43000	2.51843	2,596,980	13.62	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
R2032	On	04/05/2023	Bond Future	10.87	Put		3,789.36000	3.78936	3,675,950	13.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		2,541.84000	2.54184	2,620,870	13.63	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,762.26000	3.76226	3,649,330	13.63	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,565.35000	2.56535	2,644,880	13.64	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,735.30000	3.73530	3,622,870	13.64	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,832.11000	3.83211	3,934,460	14.17	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		2,625.06000	2.62506	2,535,450	14.17	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		10,928.74000	10.92874	11,096,640	16.13	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		465.48000	0.46548	441,420	16.13	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.76	Put		2,689.14000	2.68914	2,615,050	13.27	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,672.36000	2.67236	2,598,600	13.28	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,533.44000	5.53344	5,642,740	13.42	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,465.83000	2.46583	2,396,290	13.42	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		5,078.74000	5.07874	5,183,150	13.26	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,705.74000	2.70574	2,631,310	13.26	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,108.69000	5.10869	5,213,440	13.27	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,138.43000	5.13843	5,243,510	13.28	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,214.49000	3.21449	3,299,970	10.88	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		3,952.12000	3.95212	3,853,540	10.88	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,238.46000	3.23846	3,324,330	10.88	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		3,928.35000	3.92835	3,830,160	10.88	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,262.84000	3.26284	3,349,110	10.89	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		3,905.02000	3.90502	3,807,230	10.89	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		3,440.66000	3.44066	3,352,780	11.07	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		4,803.95000	4.80395	4,914,620	11.05	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		3,476.39000	3.47639	3,387,840	11.05	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		4,831.01000	4.83101	4,942,020	11.06	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		3,458.48000	3.45848	3,370,270	11.06	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		4,858.13000	4.85813	4,969,470	11.07	0.00	0	
Total R2032 Option											0.00	0	35,31
Total For R2032											0.00	0	217,70
R2035	On	02/02/2023	Bond Future			11.33969	87.92347	11.39272	87.62020	14.79	395,655,615.00	4,500	161,64
R2035	On	04/05/2023	Bond Future			11.47003	85.09557	11.51995	84.81578	15.69	0.00	0	
R2035	On	03/08/2023	Bond Future			11.59451	86.78577	11.64338	86.51732	14.59	0.00	0	
R2035	On	02/11/2023	Bond Future			11.71751	84.06913	11.76869	83.79348	13.05	0.00	0	
R2035	On	01/02/2024	Bond Future			11.87472	85.67529	11.93031	85.38283	12.43	0.00	0	
Total R2035 Future											395,655,615.00	4,500	161,64
R2035	On	02/02/2023	Bond Future	9.81	Call		91.83000	0.09183	102,110	13.55	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put		9,855.68000	9.85568	9,562,690	13.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	02/02/2023	Bond Future	9.85	Call			102.45000	0.10245	113,820	13.55	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			9,600.34000	9.60034	9,308,440	13.55	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			114.09000	0.11409	126,650	13.55	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.64	Put			5,135.79000	5.13579	4,890,910	13.96	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			4,115.17000	4.11517	3,893,810	14.24	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			316.51000	0.31651	347,700	13.60	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			6,893.72000	6.89372	6,621,640	13.60	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			627.36000	0.62736	682,060	13.92	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			5,328.22000	5.32822	5,079,650	13.92	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			680.96000	0.68096	739,350	13.96	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			3,384.98000	3.38498	3,185,150	14.51	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.66	Call			708.92000	0.70892	769,200	13.98	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			5,041.10000	5.04110	4,798,110	13.98	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			1,037.57000	1.03757	1,118,380	14.23	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,156.35000	4.15635	3,933,890	14.23	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,056.44000	1.05644	1,138,350	14.24	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			213.13000	0.21313	187,670	17.76	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.88	Call			1,075.39000	1.07539	1,158,390	14.26	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,074.13000	4.07413	3,853,860	14.26	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,432.97000	1.43297	1,535,260	14.49	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			3,420.79000	3.42079	3,219,810	14.49	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,456.11000	1.45611	1,559,550	14.51	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			9,347.06000	9.34706	9,056,350	13.55	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			4,250.81000	4.25081	4,452,190	15.85	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,210.31000	1.21031	1,108,420	15.85	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,406.92000	4.40692	4,612,030	15.92	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,150.43000	1.15043	1,052,270	15.92	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			9,771.50000	9.77150	10,049,310	17.76	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,444.44000	1.44444	1,517,170	14.95	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put			6,821.76000	6.82176	6,614,700	14.95	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			2,771.12000	2.77112	2,886,000	15.64	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			4,530.10000	4.53010	4,365,190	15.64	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			544.21000	0.54421	577,340	14.62	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put			10,672.95000	10.67295	10,426,290	14.62	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			1,155.51000	1.15551	1,216,940	14.78	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put			7,641.84000	7.64184	7,423,480	14.78	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call			9,638.86000	9.63886	9,862,290	18.34	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,049.31000	1.04931	992,950	18.34	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			2,667.84000	2.66784	2,779,890	15.59	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put			4,657.64000	4.65764	4,489,900	15.59	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	04/05/2023	Bond Future	11.20	Call		2,745.11000	2.74511	2,859,290	15.63	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		4,561.71000	4.56171	4,396,100	15.63	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		2,797.25000	2.79725	2,912,840	15.65	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		4,498.66000	4.49866	4,334,460	15.65	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		6,847.44000	6.84744	7,040,260	17.36	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		1,819.02000	1.81902	1,732,050	17.36	0.00	0	38
R2035	On	03/08/2023	Bond Future	11.99	Put		3,452.23000	3.45223	3,335,970	15.16	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,353.69000	5.35369	5,506,380	15.17	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,431.44000	3.43144	3,315,680	15.17	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,289.57000	5.28957	5,441,250	15.15	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,473.43000	3.47343	3,356,660	15.15	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,321.45000	5.32145	5,473,640	15.16	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,383.65000	3.38365	3,504,210	12.98	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,287.72000	5.28772	5,132,630	12.98	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,409.07000	3.40907	3,530,200	12.99	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,257.67000	5.25767	5,103,150	12.99	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,358.32000	3.35832	3,478,310	12.97	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,317.90000	5.31790	5,162,240	12.97	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		4,125.63000	4.12563	3,996,190	12.84	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		5,451.42000	5.45142	5,614,930	12.85	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		4,104.48000	4.10448	3,975,530	12.85	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		5,481.61000	5.48161	5,645,620	12.86	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		4,083.44000	4.08344	3,954,990	12.86	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		5,421.28000	5.42128	5,584,300	12.84	0.00	0	
Total R2035 Option											0.00	0	8,47
Total For R2035											395,655,615.00	4,500	170,11
R2037	On	02/02/2023	Bond Future			11.52267	79.40563	11.53425	79.33863	16.73	253,542,176.59	3,193	132,35
R2037	On	04/05/2023	Bond Future			11.65472	80.91826	11.66187	80.87766	16.89	0.00	0	
R2037	On	03/08/2023	Bond Future			11.78376	78.26787	11.78831	78.24252	16.57	0.00	0	
R2037	On	02/11/2023	Bond Future			11.89875	79.88185	11.90378	79.85430	14.31	0.00	0	
R2037	On	01/02/2024	Bond Future			12.04463	77.15298	12.05189	77.11404	14.31	0.00	0	
Total R2037 Future											253,542,176.59	3,193	132,35
R2037	On	02/02/2023	Bond Future	11.03	Call		1,108.46000	1.10846	1,115,760	15.98	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,105.23000	4.10523	4,045,530	15.98	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,128.14000	1.12814	1,135,620	15.99	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,063.87000	4.06387	4,004,350	15.99	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,148.04000	1.14804	1,155,700	16.01	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,022.80000	4.02280	3,963,460	16.01	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		1,250.93000	1.25093	1,259,510	16.08	0.00	0	51

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	02/02/2023	Bond Future	11.10	Put		3,821.82000	3.82182	3,763,400	16.08	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		3,869.80000	3.86980	3,899,420	17.55	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1,408.32000	1.40832	1,370,940	17.55	0.00	0	5
R2037	On	04/05/2023	Bond Future	11.31	Call		2,712.71000	2.71271	2,719,510	16.63	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,747.86000	4.74786	4,714,060	16.63	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,738.76000	2.73876	2,745,640	16.65	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,715.01000	4.71501	4,681,290	16.65	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		2,042.18000	2.04218	2,046,760	16.27	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.03	Put		5,752.39000	5.75239	5,716,370	16.27	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		4,065.89000	4.06589	4,076,990	17.30	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Put		3,399.57000	3.39957	3,370,070	17.30	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		11,308.42000	11.30842	11,336,690	19.85	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		757.51000	0.75751	745,180	19.85	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.30	Call		2,687.00000	2.68700	2,693,710	16.62	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,781.11000	4.78111	4,747,220	16.62	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,545.42000	3.54542	3,526,630	17.05	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,393.15000	5.39315	5,399,760	17.07	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,523.88000	3.52388	3,505,140	17.07	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,425.70000	5.42570	5,432,370	17.08	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,502.72000	3.50272	3,484,040	17.08	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,360.92000	5.36092	5,367,480	17.05	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,510.17000	3.51017	3,516,470	14.11	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,483.12000	5.48312	5,461,870	14.11	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,536.17000	3.53617	3,542,520	14.12	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,452.35000	5.45235	5,431,150	14.12	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,562.26000	3.56226	3,568,660	14.13	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,421.73000	5.42173	5,400,580	14.13	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		4,182.47000	4.18247	4,160,580	14.66	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		5,591.44000	5.59144	5,608,350	14.64	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		4,225.57000	4.22557	4,203,540	14.64	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		5,622.20000	5.62220	5,639,180	14.65	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		4,204.13000	4.20413	4,182,170	14.65	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		5,652.69000	5.65269	5,669,740	14.66	0.00	0	
Total R2037 Option											0.00	0	2,3
Total For R2037											253,542,176.59	3,193	134,74
R2040	On	02/02/2023	Bond Future			11.63513	80.84036	11.65700	80.70480	17.76	89,247,757.44	1,104	121,2
R2040	On	04/05/2023	Bond Future			11.76398	82.38035	11.78205	82.27036	17.95	0.00	0	3
R2040	On	03/08/2023	Bond Future			11.88987	79.50862	11.90591	79.41278	17.66	0.00	0	
R2040	On	02/11/2023	Bond Future			12.00192	81.14834	12.01885	81.04879	15.79	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere	
R2040	On	01/02/2024	Bond Future			12.14310	78.19318	12.16262	78.08069		15.69	0.00	0	
Total R2040 Future											89,247,757.44	1,104	121,53	
R2040	On	02/02/2023	Bond Future	10.18	Call			141.48000	0.14148	144,700	16.26	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			10,162.47000	10.16247	10,030,130	16.26	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			152.97000	0.15297	156,490	16.26	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put			9,951.69000	9.95169	9,819,650	16.26	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call			814.24000	0.81424	833,760	16.82	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put			5,365.73000	5.36573	5,250,780	16.86	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call			1,120.84000	1.12084	1,146,970	17.07	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put			4,688.18000	4.68818	4,578,750	17.07	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call			1,141.02000	1.14102	1,167,570	17.09	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put			4,642.15000	4.64215	4,533,140	17.09	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			4,596.57000	4.59657	4,487,980	17.11	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call			1,311.07000	1.31107	1,341,070	17.22	0.00	0	58
R2040	On	02/02/2023	Bond Future	11.19	Put			4,285.47000	4.28547	4,179,910	17.22	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call			4,097.50000	4.09750	4,170,630	18.82	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put			1,603.40000	1.60340	1,540,970	18.82	0.00	0	58
R2040	On	02/02/2023	Bond Future	10.96	Call			862.96000	0.86296	883,570	16.86	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.93	Put			5,519.56000	5.51956	5,403,520	16.82	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call			4,788.27000	4.78827	4,869,180	19.14	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put			1,302.90000	1.30290	1,248,250	19.14	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call			4,913.62000	4.91362	4,995,850	19.19	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put			1,255.40000	1.25540	1,202,070	19.19	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.12	Call			1,161.56000	1.16156	1,188,530	17.11	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			1,693.42000	1.69342	1,716,930	16.90	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put			7,216.29000	7.21629	7,129,810	16.90	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call			2,845.42000	2.84542	2,881,290	17.46	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			5,158.81000	5.15881	5,084,690	17.46	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call			666.60000	0.66660	676,400	16.70	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put			11,489.04000	11.48904	11,388,850	16.70	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call			2,900.12000	2.90012	2,936,520	17.49	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			5,086.50000	5.08650	5,012,910	17.49	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call			3,039.40000	3.03940	3,077,130	17.55	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put			4,909.60000	4.90960	4,837,340	17.55	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			1,345.21000	1.34521	1,364,480	16.72	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put			8,164.89000	8.16489	8,074,170	16.72	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call			7,626.21000	7.62621	7,695,940	19.58	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			1,903.27000	1.90327	1,863,010	19.58	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call			10,365.80000	10.36580	10,447,560	20.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/05/2023	Bond Future	13.45	Put		1,158.82000	1.15882	1,130,590	20.62	0.00	0	46
R2040	On	04/05/2023	Bond Future	11.42	Call		2,872.70000	2.87270	2,908,840	17.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		5,122.54000	5.12254	5,048,690	17.48	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,948.27000	3.94827	3,899,760	18.30	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		5,765.64000	5.76564	5,813,150	18.32	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,924.81000	3.92481	3,876,480	18.32	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		5,799.81000	5.79981	5,847,500	18.33	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,901.48000	3.90148	3,853,330	18.33	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		5,731.54000	5.73154	5,778,870	18.30	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		3,778.62000	3.77862	3,816,140	15.61	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		6,423.93000	6.42393	6,361,900	15.61	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		3,806.03000	3.80603	3,843,730	15.62	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		6,389.53000	6.38953	6,327,680	15.62	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		3,833.21000	3.83321	3,871,110	15.63	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		6,354.98000	6.35498	6,293,330	15.63	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,922.63000	4.92263	4,867,790	16.09	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		5,925.82000	5.92582	5,983,110	16.07	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,971.58000	4.97158	4,916,380	16.07	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		5,957.72000	5.95772	6,015,190	16.08	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,947.05000	4.94705	4,892,030	16.08	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		5,989.67000	5.98967	6,047,320	16.09	0.00	0	
Total R2040 Option											0.00	0	4,91
Total For R2040											89,247,757.44	1,104	126,45
R2044	On	02/02/2023	Bond Future			11.56707	78.11167	11.56306	78.13726	18.84	26,557,967.80	340	92,10
R2044	On	04/05/2023	Bond Future			11.68600	79.59964	11.67749	79.65302	19.05	0.00	0	
R2044	On	03/08/2023	Bond Future			11.80163	76.79794	11.79024	76.86816	18.77	0.00	0	
R2044	On	02/11/2023	Bond Future			11.90389	78.38175	11.89237	78.45173	17.34	0.00	0	
R2044	On	01/02/2024	Bond Future			12.03286	75.49889	12.02269	75.55951	17.17	0.00	0	
Total R2044 Future											26,557,967.80	340	92,10
R2044	On	02/02/2023	Bond Future	10.30	Call		241.22000	0.24122	232,350	17.25	0.00	0	2,84
R2044	On	02/02/2023	Bond Future	10.30	Put		9,050.13000	9.05013	9,066,850	17.25	0.00	0	
R2044	On	02/02/2023	Bond Future	10.75	Call		682.98000	0.68298	665,820	17.60	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	10.75	Put		6,173.91000	6.17391	6,182,340	17.60	0.00	0	
R2044	On	02/02/2023	Bond Future	11.00	Call		1,112.42000	1.11242	1,090,140	17.93	0.00	0	2,84
R2044	On	02/02/2023	Bond Future	11.15	Put		4,159.29000	4.15929	4,159,690	18.19	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,471.08000	1.47108	1,445,710	18.21	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,115.91000	4.11591	4,116,130	18.21	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Put		2,124.50000	2.12450	2,117,020	19.32	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	11.90	Call		3,877.53000	3.87753	3,843,540	19.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	02/02/2023	Bond Future	11.90	Put		1,775.72000	1.77572	1,767,320	19.62	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,422.93000	1.42293	1,397,930	18.18	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,202.87000	4.20287	4,203,460	18.18	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,446.95000	1.44695	1,421,760	18.19	0.00	0	
R2044	On	02/02/2023	Bond Future	11.00	Put		4,848.64000	4.84864	4,851,950	17.93	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		4,279.80000	4.27980	4,245,420	19.82	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		1,572.45000	1.57245	1,563,660	19.82	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.20	Call		1,570.19000	1.57019	1,544,110	18.28	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Put		3,945.94000	3.94594	3,945,450	18.28	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Call		3,302.49000	3.30249	3,269,420	19.32	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		3,270.28000	3.27028	3,233,640	18.91	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		4,979.86000	4.97986	4,996,600	18.91	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,300.33000	3.30033	3,263,540	18.93	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,944.87000	4.94487	4,961,460	18.93	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,330.51000	3.33051	3,293,560	18.94	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		4,910.10000	4.91010	4,926,530	18.94	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		4,360.93000	4.36093	4,319,400	19.46	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		3,908.08000	3.90808	3,919,930	19.46	0.00	0	4,1'
R2044	On	04/05/2023	Bond Future	12.00	Call		5,243.38000	5.24338	5,198,830	19.88	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		3,262.71000	3.26271	3,271,540	19.88	0.00	0	4,1'
R2044	On	04/05/2023	Bond Future	12.25	Call		6,179.25000	6.17925	6,132,200	20.30	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		2,721.06000	2.72106	2,727,390	20.30	0.00	0	1,50
R2044	On	03/08/2023	Bond Future	12.17	Put		3,834.79000	3.83479	3,853,160	19.40	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,048.29000	6.04829	5,996,690	19.37	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,881.15000	3.88115	3,899,770	19.37	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,083.94000	6.08394	6,032,210	19.38	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,858.03000	3.85803	3,876,520	19.38	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,119.39000	6.11939	6,067,540	19.40	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,341.93000	4.34193	4,301,380	17.14	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		6,344.37000	6.34437	6,373,800	17.14	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,283.41000	4.28341	4,243,150	17.12	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,412.94000	6.41294	6,442,660	17.12	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,312.48000	4.31248	4,272,070	17.13	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		6,378.42000	6.37842	6,407,990	17.13	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,985.61000	4.98561	5,004,660	17.51	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		6,527.98000	6.52798	6,486,310	17.52	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,961.26000	4.96126	4,980,210	17.52	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		6,461.47000	6.46147	6,420,000	17.50	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		5,010.09000	5.01009	5,029,240	17.50	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		6,494.70000	6.49470	6,453,130	17.51	0.00	0	

Contract 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	24,41
Total For R2044										26,557,967.80	340	116,51
R2048 On 02/02/2023 Bond Future			11.46553	81.61986	11.49751	81.40951		18.52		23,669,759.40	290	247,56
R2048 On 04/05/2023 Bond Future			11.57650	78.71618	11.60544	78.52898		19.79		0.00	0	10,94
R2048 On 03/08/2023 Bond Future			11.68473	80.24216	11.71228	80.06690		18.48		0.00	0	
R2048 On 02/11/2023 Bond Future			11.78165	77.47370	11.81044	77.29322		16.84		0.00	0	13,00
R2048 On 01/02/2024 Bond Future			11.90139	78.99055	11.93302	78.79589		16.10		0.00	0	
Total R2048 Future										23,669,759.40	290	271,50
R2048 On 02/02/2023 Bond Future	10.40	Call			355.01000	0.35501	372,240	16.97		0.00	0	3,82
R2048 On 02/02/2023 Bond Future	10.40	Put			8,186.65000	8.18665	7,993,530	16.97		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			1,261.87000	1.26187	1,313,700	17.64		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Put			4,651.00000	4.65100	4,492,480	17.64		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			1,401.98000	1.40198	1,458,320	17.74		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			4,368.82000	4.36882	4,214,810	17.74		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			3,427.35000	3.42735	3,534,960	18.91		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Put			2,118.31000	2.11831	2,015,570	18.91		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			1,426.22000	1.42622	1,483,320	17.76		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			4,323.04000	4.32304	4,169,790	17.76		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			1,450.56000	1.45056	1,508,430	17.77		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			4,277.48000	4.27748	4,125,000	17.77		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			1,500.26000	1.50026	1,559,680	17.81		0.00	0	3,82
R2048 On 02/02/2023 Bond Future	11.10	Put			4,187.68000	4.18768	4,036,750	17.81		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,360.18000	3.36018	3,434,770	19.55		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			5,040.47000	5.04047	4,927,860	19.55		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,298.76000	3.29876	3,372,400	19.52		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			5,113.32000	5.11332	4,999,760	19.52		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,329.40000	3.32940	3,403,520	19.53		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			5,076.78000	5.07678	4,963,700	19.53		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			6,409.20000	6.40920	6,506,380	19.38		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			3,955.77000	3.95577	3,877,690	19.38		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			6,336.11000	6.33611	6,432,650	19.35		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			4,002.71000	4.00271	3,923,990	19.35		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			6,372.76000	6.37276	6,469,620	19.36		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			3,979.30000	3.97930	3,900,900	19.36		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			4,066.41000	4.06641	4,144,080	16.54		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,118.35000	6.11835	6,015,540	16.54		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			4,007.37000	4.00737	4,084,290	16.52		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,190.60000	6.19060	6,087,040	16.52		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			4,036.99000	4.03699	4,114,290	16.53		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/11/2023	Bond Future	11.48	Put		6.15453000	6.15453	6,051,350	16.53	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		6,362.25000	6.36225	6,468,150	16.59	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,990.87000	4.99087	4,902,110	16.59	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		6,294.18000	6.29418	6,399,440	16.57	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		5,041.86000	5.04186	4,952,460	16.57	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		6,328.02000	6.32802	6,433,600	16.58	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		5,016.13000	5.01613	4,927,050	16.58	0.00	0	
Total R2048 Option											0.00	0	7,64
Total For R2048											23,669,759.40	290	279,14
R209	On	02/02/2023	Bond Future			11.35447	67.78853	11.36077	67.75690	16.78	0.00	0	24,56
R209	On	04/05/2023	Bond Future			11.47349	65.92808	11.47539	65.91870	17.76	0.00	0	2,5
R209	On	03/08/2023	Bond Future			11.58486	67.23776	11.58413	67.24131	16.56	0.00	0	
R209	On	02/11/2023	Bond Future			11.69160	65.47138	11.69109	65.47382	14.84	0.00	0	
R209	On	01/02/2024	Bond Future			11.82366	66.72202	11.82505	66.71549	14.13	0.00	0	
Total R209 Future											0.00	0	27,07
R209	On	02/02/2023	Bond Future	10.78	Call		828.28000	0.82828	825,950	16.03	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,837.04000	3.83704	3,803,080	16.03	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		843.84000	0.84384	841,550	16.04	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,799.17000	3.79917	3,765,250	16.04	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		859.57000	0.85957	857,330	16.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,761.54000	3.76154	3,727,670	16.06	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,279.63000	2.27963	2,274,350	17.54	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,170.99000	4.17099	4,156,330	17.54	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,301.76000	2.30176	2,296,490	17.56	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,141.76000	4.14176	4,127,110	17.56	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,275.57000	6.27557	6,273,840	19.71	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,479.04000	1.47904	1,467,930	19.71	0.00	0	8,50
R209	On	04/05/2023	Bond Future	10.00	Call		620.02000	0.62002	616,000	16.54	0.00	0	1,00
R209	On	04/05/2023	Bond Future	10.00	Put		8,511.34000	8.51134	8,497,940	16.54	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,063.79000	2.06379	2,058,470	17.40	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,471.86000	4.47186	4,457,160	17.40	0.00	0	6,2
R209	On	04/05/2023	Bond Future	11.09	Call		2,257.43000	2.25743	2,252,150	17.53	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,200.22000	4.20022	4,185,560	17.53	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,672.28000	4.67228	4,662,850	17.13	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,020.31000	3.02031	3,014,430	17.13	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,700.50000	4.70050	4,691,070	17.14	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,001.64000	3.00164	2,995,760	17.14	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,729.00000	4.72900	4,719,560	17.15	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,983.31000	2.98331	2,977,420	17.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/11/2023	Bond Future	11.33	Call		2,960.15000	2.96015	2,953,680	14.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,721.74000	4.72174	4,717,710	14.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,982.52000	2.98252	2,976,040	14.67	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,694.44000	4.69444	4,690,400	14.67	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,005.22000	3.00522	2,998,730	14.68	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,667.52000	4.66752	4,663,470	14.68	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		4,903.67000	4.90367	4,902,740	14.53	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,536.80000	3.53680	3,529,340	14.53	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		4,930.59000	4.93059	4,929,670	14.55	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,518.08000	3.51808	3,510,630	14.55	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		4,957.54000	4.95754	4,956,630	14.56	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,499.45000	3.49945	3,492,010	14.56	0.00	0	
Total R209 Option											0.00	0	15,75
Total For R209											0.00	0	42,82
R210	On	02/02/2023	Bond Future			222.59232	222.59232	223.14928	223.14928		0.00	0	37
R210	On	04/05/2023	Bond Future			223.80620	223.80620	224.44989	224.44989		0.00	0	
R210	On	03/08/2023	Bond Future			228.30125	228.30125	229.00254	229.00254		0.00	0	
R210	On	02/11/2023	Bond Future			229.89206	229.89206	230.60546	230.60546		0.00	0	
R210	On	01/02/2024	Bond Future			234.34199	234.34199	235.03955	235.03955		0.00	0	
Total R210 Future											0.00	0	37
Total For R210											0.00	0	37
R213	On	02/02/2023	Bond Future			10.78693	83.03426	10.84012	82.79071	11.77	0.00	0	38,35
R213	On	04/05/2023	Bond Future			10.91895	81.06432	10.96833	80.84386	12.70	0.00	0	
R213	On	03/08/2023	Bond Future			11.04448	82.67421	11.09245	82.46549	11.63	0.00	0	
R213	On	02/11/2023	Bond Future			11.16966	80.82426	11.22027	80.60973	9.99	0.00	0	
R213	On	01/02/2024	Bond Future			11.33713	82.36917	11.39293	82.13966	9.72	0.00	0	
Total R213 Future											0.00	0	38,35
R213	On	02/02/2023	Bond Future	9.16	Call		39.99000	0.03999	45,100	10.77	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		8,212.72000	8.21272	7,974,280	10.77	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		376.68000	0.37668	414,220	10.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,288.25000	4.28825	4,082,240	10.86	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		587.14000	0.58714	640,440	11.05	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,498.88000	3.49888	3,309,490	11.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		611.92000	0.61192	666,950	11.07	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,463.49000	3.46349	3,274,970	11.07	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		779.83000	0.77983	845,800	11.22	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,060.41000	3.06041	2,882,830	11.22	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Put		3,534.37000	3.53437	3,344,120	11.05	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		907.37000	0.90737	981,020	11.32	0.00	0	97

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	02/02/2023	Bond Future	10.43	Put		2,810.07000	2.81007	2,640,170	11.32	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,201.77000	6.20177	6,412,980	13.94	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		285.30000	0.28530	252,960	13.94	0.00	0	9
R213	On	02/02/2023	Bond Future	10.22	Call		599.50000	0.59950	653,660	11.06	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,277.50000	2.27750	2,371,480	12.69	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,303.44000	3.30344	3,176,960	12.69	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,298.72000	2.29872	2,393,260	12.70	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,279.37000	3.27937	3,153,450	12.70	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,256.40000	2.25640	2,349,800	12.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,327.65000	3.32765	3,200,590	12.68	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,324.35000	2.32435	2,240,690	12.21	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,559.85000	4.55985	4,685,300	12.22	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,309.62000	2.30962	2,226,350	12.22	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,587.32000	4.58732	4,713,170	12.24	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,295.23000	2.29523	2,212,360	12.24	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,532.68000	4.53268	4,657,740	12.21	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,936.26000	2.93626	3,039,260	10.08	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,404.62000	3.40462	3,293,090	10.08	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,958.29000	2.95829	3,061,750	10.09	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,384.03000	3.38403	3,272,960	10.09	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,980.39000	2.98039	3,084,310	10.10	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,363.54000	3.36354	3,252,930	10.10	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		2,969.92000	2.96992	2,870,670	10.11	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		4,249.10000	4.24910	4,378,570	10.10	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		3,001.00000	3.00100	2,900,960	10.10	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,273.75000	4.27375	4,403,610	10.11	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		2,985.42000	2.98542	2,885,770	10.11	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,298.45000	4.29845	4,428,710	10.11	0.00	0	
Total R213 Option											0.00	0	3,25
Total For R213											0.00	0	41,64
R214	On	02/02/2023	Bond Future			11.47541	65.28704	11.47139	65.30821	18.44	0.00	0	71,03
R214	On	04/05/2023	Bond Future			11.58412	63.23290	11.57576	63.27629	19.63	0.00	0	
R214	On	03/08/2023	Bond Future			11.68700	64.48880	11.67588	64.54571	18.34	0.00	0	
R214	On	02/11/2023	Bond Future			11.78754	62.51823	11.77629	62.57503	17.47	0.00	0	
R214	On	01/02/2024	Bond Future			11.91387	63.71272	11.90394	63.76200	16.40	0.00	0	
Total R214 Future											0.00	0	71,03
R214	On	02/02/2023	Bond Future	10.30	Call		241.01000	0.24101	232,680	16.89	0.00	0	3,5
R214	On	02/02/2023	Bond Future	10.30	Put		6,919.75000	6.91975	6,932,590	16.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call		1,048.71000	1.04871	1,029,170	17.55	0.00	0	3,5

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	02/02/2023	Bond Future	11.00	Put		3,611.43000	3.61143	3,613,060	17.55	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,183.29000	1.18329	1,162,660	17.67	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,284.59000	3.28459	3,284,820	17.71	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		1,244.03000	1.24403	1,222,940	17.72	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		3,249.62000	3.24962	3,249,700	17.72	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,355.24000	3.35524	3,355,780	17.67	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		3,136.35000	3.13635	3,108,550	19.01	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put		1,441.86000	1.44186	1,435,230	19.01	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,203.41000	1.20341	1,182,620	17.69	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,319.84000	3.31984	3,320,220	17.69	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,223.62000	1.22362	1,202,680	17.71	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,773.48000	2.77348	2,743,080	19.41	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,910.03000	3.91003	3,923,020	19.41	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,798.67000	2.79867	2,768,150	19.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,881.83000	3.88183	3,894,700	19.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,823.97000	2.82397	2,793,320	19.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,853.81000	3.85381	3,866,550	19.44	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,984.81000	2.98481	2,998,500	19.31	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,328.38000	5.32838	5,285,360	19.28	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,020.90000	3.02090	3,034,790	19.28	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,358.61000	5.35861	5,315,490	19.30	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,002.90000	3.00290	3,016,690	19.30	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,388.68000	5.38868	5,345,460	19.31	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,473.60000	3.47360	3,440,740	17.15	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,051.91000	5.05191	5,075,850	17.15	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,426.01000	3.42601	3,393,400	17.13	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,109.56000	5.10956	5,133,750	17.13	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,449.77000	3.44977	3,417,030	17.14	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,080.67000	5.08067	5,104,730	17.14	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		4,071.67000	4.07167	4,087,260	16.89	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,302.85000	5.30285	5,269,070	16.90	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		4,051.40000	4.05140	4,066,900	16.90	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,247.46000	5.24746	5,213,840	16.87	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		4,092.32000	4.09232	4,107,980	16.87	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,274.99000	5.27499	5,241,300	16.89	0.00	0	
Total R214 Option											0.00	0	7,10
Total For R214											0.00	0	78,13
Total for Bond											913,006,096.23	10,142	1,474,85
ES23	On	25/01/2023	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 ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
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	

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

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 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 02/02/2023 GOVI			849.12000	849.12000	847.15100	847.15100				0.00	0	8:
GOVI On 04/05/2023 GOVI			865.27400	865.27400	863.55300	863.55300				0.00	0	

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		882.44200	882.44200	880.86000	880.86000			0.00	0	
GOVI	On	02/11/2023	GOVI		900.59900	900.59900	898.97600	898.97600			0.00	0	
GOVI	On	01/02/2024	GOVI		917.85800	917.85800	916.09200	916.09200			0.00	0	
Total GOVI Future											0.00	0	83
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		36,690.00000	3.66900	17,000,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		36,790.00000	3.67900	17,100,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		36,890.00000	3.68900	17,200,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		106,730.00000	10.67300	123,940,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		106,930.00000	10.69300	124,140,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		106,830.00000	10.68300	124,040,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call		436,300.00000	43.63000	452,120,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call		436,500.00000	43.65000	452,320,000		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		436,400.00000	43.64000	452,220,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call		131,660.00000	13.16600	147,890,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		131,560.00000	13.15600	147,790,000		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		131,760.00000	13.17600	147,990,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	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		361,020.00000	36.10200	378,680,000		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		360,920.00000	36.09200	378,580,000		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		361,120.00000	36.11200	378,780,000		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	02/02/2023	Index Future		856.59000	856.59000	854.68000	854.68000			0.00	0	
AL37	On	04/05/2023	Index Future		872.88600	872.88600	871.22800	871.22800			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	03/08/2023	Index Future			890.20500	890.20500	888.68900	888.68900			0.00	0	
AL37	On	02/11/2023	Index Future			908.52100	908.52100	906.96500	906.96500			0.00	0	
AL37	On	01/02/2024	Index Future			925.93200	925.93200	924.23400	924.23400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/02/2023	Index Future			982.09800	982.09800	978.85200	978.85200			0.00	0	
AL7T	On	04/05/2023	Index Future			1,000.78200	1,000.78200	997.80500	997.80500			0.00	0	
AL7T	On	03/08/2023	Index Future			1,020.63900	1,020.63900	1,017.80200	1,017.80200			0.00	0	
AL7T	On	02/11/2023	Index Future			1,041.63900	1,041.63900	1,038.73400	1,038.73400			0.00	0	
AL7T	On	01/02/2024	Index Future			1,061.60000	1,061.60000	1,058.51100	1,058.51100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/02/2023	Index Future			861.29600	861.29600	859.39900	859.39900			34,451,840.00	4	10
ALBI	On	04/05/2023	Index Future			877.68100	877.68100	876.03900	876.03900			0.00	0	
ALBI	On	03/08/2023	Index Future			895.09600	895.09600	893.59500	893.59500			0.00	0	
ALBI	On	02/11/2023	Index Future			913.51300	913.51300	911.97300	911.97300			0.00	0	
ALBI	On	01/02/2024	Index Future			931.01900	931.01900	929.33700	929.33700			0.00	0	
Total ALBI Future												34,451,840.00	4	10
Total For ALBI												34,451,840.00	4	10
IGOV	On	02/02/2023	Index Future			315.51700	315.51700	315.74400	315.74400			0.00	0	66
IGOV	On	04/05/2023	Index Future			321.59600	321.59600	321.93400	321.93400			0.00	0	
IGOV	On	03/08/2023	Index Future			328.05200	328.05200	328.46000	328.46000			0.00	0	
IGOV	On	02/11/2023	Index Future			334.87500	334.87500	335.28800	335.28800			0.00	0	
IGOV	On	01/02/2024	Index Future			341.36400	341.36400	341.74400	341.74400			0.00	0	
Total IGOV Future												0.00	0	67
Total For IGOV												0.00	0	67
Total for Index												34,451,840.00	4	78
JIBAR f	On	21/12/2022	Jibar Future			7.10500	92.89500	7.11500	92.88500			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.15000	92.85000	7.15500	92.84500			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			7.45500	92.54500	7.46500	92.53500			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.51000	92.49000	7.51000	92.49000			0.00	0	
JIBAR f	On	19/04/2023	Jibar Future			7.61000	92.39000	7.60500	92.39500			0.00	0	
JIBAR f	On	17/05/2023	Jibar Future			7.63000	92.37000	7.62500	92.37500			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			7.67500	92.32500	7.69000	92.31000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			7.72500	92.27500	7.77000	92.23000			0.00	0	1
JIBAR f	On	20/12/2023	Jibar Future			7.75000	92.25000	7.82500	92.17500			0.00	0	27
JIBAR f	On	20/03/2024	Jibar Future			7.75000	92.25000	7.82000	92.18000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			7.75000	92.25000	7.82000	92.18000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 18/09/2024 Jibar Future			7.72500	92.27500	7.80000	92.20000				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										947,457,936.23	10,146	1,476,88
ABCPI3 On 07/12/2023 Spot Bond			5.10700	329.09176	5.10700	329.02571				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.41273				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.28979				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.78500	103.48319	9.78500	103.45618				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.96000	89.92060	11.96000	89.89206				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.84069				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.38381				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.99131				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.05312				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.31438				0.00	300,000,000	150,000,00
Total ABFN23 SPOT										0.00	300,000,000	150,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN23										0.00	300,000,000	150,000,000
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.82219				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.36848				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.18347				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.62527				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.72985				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.61104				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.69859				0.00	2,000,000,000	1,000,000,000
Total ABFN33 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABFN33										0.00	2,000,000,000	1,000,000,000
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.86837				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.94289				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.37165				0.00	0	325,000,000
Total ABFN37 SPOT										0.00	0	325,000,000
Total For ABFN37										0.00	0	325,000,000
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.53828				0.00	0	6,800,000,000
Total ABFN40 SPOT										0.00	0	6,800,000,000
Total For ABFN40										0.00	0	6,800,000,000
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.38799				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	101.00004				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.85592				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.86703				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.27579				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.07563				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	99.99992				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.07684				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.98876				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.07309				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.05559				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.18207				0.00	2,000,000,000	3,488,500,000
Total ABFN53 SPOT										0.00	2,000,000,000	3,488,500,000
Total For ABFN53										0.00	2,000,000,000	3,488,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.20690				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.21094				0.00	0	170,000,00
Total ABFN55 SPOT										0.00	0	170,000,00
Total For ABFN55										0.00	0	170,000,00
ABFN5 On 08/11/2027 Spot Bond					0.00000	100.36381				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.20298				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	100.20963				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.26459				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.36621				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.32217				0.00	0	5,860,000,00
Total ABGN03 SPOT										0.00	0	5,860,000,00
Total For ABGN03										0.00	0	5,860,000,00
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.98812				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.02100				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.83837				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.36235				0.00	0	
Total ABJ04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.42369				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.24500	8.24500	8.24500	156.71469				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	55.67913	100.00000	55.55105				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.97500	3.97500	3.97500	163.64324				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.62000	4.62000	4.62000	211.72571				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.22000	5.22000	5.22000	235.17020				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.89000	8.89000	8.89000	101.50169				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.70000	8.70000	8.70000	110.52629				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.94500	104.09446	8.94500	104.06930				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.11000	106.38306	9.11000	106.35688				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.86000	103.17915	7.86000	103.15719				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.27500	100.30885	9.27500	100.28373				0.00	0	16,000,00

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 ABS7 SPOT										0.00	0	16,000,00
Total For ABS7										0.00	0	16,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.61945	100.00000	14.58674				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.81000	330.04035	4.81000	329.97672				0.00	0	5,000,00
Total ABSI2 SPOT										0.00	0	5,000,00
Total For ABSI2										0.00	0	5,000,00
ABX01 On 10/07/2024 Spot Bond			11.57500	11.57500	11.57500	103.10707				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.48778				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.45240				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.47934				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.47934				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	193.12420				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	194.89402				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.39257				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.78828				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI04 On 21/11/2023 Spot Bond					0.00000	100.21049				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.79558				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.08606				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.67453				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.85183				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	100.49000				0.00	100,000,000	100,000,000
Total AGRIA1 SPOT										0.00	100,000,000	100,000,000
Total For AGRIA1										0.00	100,000,000	100,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	103.74911				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.73307				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	105.44152				0.00	0	200,000,000
Total AGT03 SPOT										0.00	0	200,000,000
Total For AGT03										0.00	0	200,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	104.81379				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.23676				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.79440				0.00	0	
Total AH2A11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.81425				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.00000	98.83806	9.00000	98.81442				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.84425				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.94417				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.06885				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.74182				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.01401				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.41500	102.85650	9.41500	102.83079				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.18884				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.01648				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.01977				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.32207				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.49363				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.01106				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.01637				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.01964				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.04240				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.13320				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.20534				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.01800				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.01678				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.02126				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.01971				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7D On 21/08/2025 Spot Bond					0.00000	100.45636				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.04481				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.28000	102.22250	8.28000	102.20011				0.00	0	2,718,000,00
Total AIR02 SPOT										0.00	0	2,718,000,00
Total For AIR02										0.00	0	2,718,000,00
AIR04 On 29/05/2024 Spot Bond			10.13000	98.69716	10.13000	98.67066				0.00	0	50,000,00
Total AIR04 SPOT										0.00	0	50,000,00
Total For AIR04										0.00	0	50,000,00
AIR05 On 29/05/2030 Spot Bond			12.21500	89.20380	12.21500	89.17506				0.00	0	40,000,00
Total AIR05 SPOT										0.00	0	40,000,00
Total For AIR05										0.00	0	40,000,00
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.18753				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.19429				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.80000	189.78651	6.80000	189.73970			544,000,000,000.00		80,000,000	40,000,00
Total AIRL01 SPOT									544,000,000,000.00		80,000,000	40,000,00
Total For AIRL01									544,000,000,000.00		80,000,000	40,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	101.38412				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.70771				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.59944				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.44348				0.00	0	
Total APF16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.04918				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.57000	250.60684	5.57000	250.55348				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.18000	216.54145	6.18000	216.49183				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.49000	203.00456	5.49000	202.96160				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.62000	112.90095	5.62000	112.87685				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.06579				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.56792				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.30953				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.20750				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.01746				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.01632				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.55747				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.37120				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.38194				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	102.16493				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			5.37500	5.37500	5.37500	110.71457				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.80500	5.80500	5.80500	101.68291				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.45436				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.61104				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.34617				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.90026				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.73000	111.44460	5.73000	111.42050				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.39959				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 20/06/2024 Spot Bond					0.00000	100.93996				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.51217				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.35532				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.35532				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	99.86705				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.71679				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.48536				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.93391				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.35794				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.45149				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.45149				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.59048				0.00	0	
Total ASN386 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.66261				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN391 On 17/12/2025 Spot Bond					0.00000	101.35851				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN401 On 20/12/2024 Spot Bond					0.00000	101.33757				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN411 On 20/12/2024 Spot Bond					0.00000	101.51459				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN411 On 05/12/2022 Spot Bond					0.00000	101.63392				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN421 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	
ASN421 On 20/12/2024 Spot Bond					0.00000	104.45151				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN441 On 22/06/2023 Spot Bond					0.00000	101.24791				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN451 On 23/06/2025 Spot Bond					0.00000	101.27692				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN451 On 20/03/2023 Spot Bond					0.00000	101.75515				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN451 On 21/12/2026 Spot Bond					0.00000	101.42206				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN461 On 17/07/2023 Spot Bond					0.00000	100.80755				0.00	0	

Contract 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	100.81269				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2023 Spot Bond			9.87500	9.87500	9.87500	102.80615				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			11.04000	11.04000	11.04000	102.31282				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.49813				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.55487				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.99217				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	101.67907				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	118.52500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.82500	10.82500	10.82500	102.07846				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	101.94322				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	101.33481				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	101.33481				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	101.35071				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.39500	99.31017	10.39500	99.28269				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.57500	98.88375	9.57500	98.85848				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.12500	97.80196	10.12500	97.77557				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.12500	97.80196	10.12500	97.77557				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2024 Spot Bond			8.70000	103.48434	8.70000	103.46040				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			10.65000	104.08142	10.65000	104.05208				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			10.60000	104.06614	10.60000	104.03693				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.10000	103.74373	10.10000	103.71596				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.10000	103.74373	10.10000	103.71596				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	101.28355				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	100.54059				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	99.52247				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.73500	103.25139	10.73500	103.22205				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.82500	101.83619	10.82500	102.88304				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.68500	103.17608	10.68500	103.14690				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.75309				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.72598				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	99.75254				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	101.43406				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	101.30224				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.46071				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.72309				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN590 On 31/01/2023 Spot Bond			9.70000	102.77995	9.70000	102.75312				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN596 On 11/04/2023 Spot Bond					0.00000	100.98083				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN597 On 17/04/2023 Spot Bond					0.00000	100.86414				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.64329				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN601 On 23/04/2026 Spot Bond					0.00000	100.69863				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN602 On 28/02/2031 Spot Bond					0.00000	99.89688				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN603 On 31/01/2030 Spot Bond					0.00000	99.59885				0.00	0	
Total ASN603 SPOT										0.00	0	
Total For ASN603										0.00	0	
ASN604 On 31/01/2030 Spot Bond					0.00000	100.62129				0.00	0	
Total ASN604 SPOT										0.00	0	
Total For ASN604										0.00	0	
ASN605 On 31/03/2023 Spot Bond					0.00000	101.52818				0.00	0	
Total ASN605 SPOT										0.00	0	
Total For ASN605										0.00	0	
ASN606 On 06/05/2024 Spot Bond					0.00000	93.77805				0.00	0	
Total ASN606 SPOT										0.00	0	
Total For ASN606										0.00	0	
ASN607 On 21/12/2026 Spot Bond					0.00000	101.40289				0.00	0	7,000.00
Total ASN607 SPOT										0.00	0	7,000.00
Total For ASN607										0.00	0	7,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN617 On 28/02/2024 Spot Bond					0.00000	99.92141				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	100.35563				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	101.34538				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	99.84020				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	101.23132				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	101.49696				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	101.61337				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635 On 05/06/2023 Spot Bond					0.00000	101.89639				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN644 On 06/05/2024 Spot Bond					0.00000	100.52756				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN645 On 12/07/2024 Spot Bond					0.00000	101.68191				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN646 On 08/07/2026 Spot Bond					0.00000	101.01146				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN658 On 31/03/2032 Spot Bond					0.00000	101.44814				0.00	0	
Total ASN658 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	99.90947				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.02093				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.28423				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.34341				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.55855				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.61160				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	99.83911				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	96.54407				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.44217				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.53571				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.59769				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.86685				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694 On 31/01/2030 Spot Bond					0.00000	100.59739				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN700 On 20/06/2026 Spot Bond					0.00000	101.43474				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700 On 20/06/2026 Spot Bond					0.00000	101.44358				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN700 On 20/06/2024 Spot Bond					0.00000	101.75629				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN700 On 09/11/2026 Spot Bond					0.00000	100.35240				0.00	0	10,150,000.00
Total ASN707 SPOT										0.00	0	10,150,000.00
Total For ASN707										0.00	0	10,150,000.00
ASN710 On 04/05/2024 Spot Bond					0.00000	100.42013				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN710 On 19/08/2023 Spot Bond					0.00000	100.02489				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN710 On 31/03/2032 Spot Bond					0.00000	101.46305				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN710 On 15/09/2033 Spot Bond					0.00000	101.88961				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN710 On 30/09/2024 Spot Bond					0.00000	101.16659				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN720 On 12/06/2024 Spot Bond					0.00000	101.59229				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73: On 05/06/2023 Spot Bond					0.00000	101.78706				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.58282				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	99.85066				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.45879				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.39050				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.40820				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	99.15059				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.55992				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.71109				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.63278				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.82884	9.82884	9.82884	106.66874				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.88980				0.00	0	
Total ASN791 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.23000	10.23000	10.23000	103.15282				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN801 On 31/07/2027 Spot Bond					0.00000	100.61486				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN804 On 31/01/2027 Spot Bond					0.00000	100.55671				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN805 On 31/01/2030 Spot Bond					0.00000	100.55739				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN807 On 15/03/2023 Spot Bond					0.00000	100.49654				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN808 On 21/12/2026 Spot Bond					0.00000	101.26345				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN811 On 06/04/2025 Spot Bond					0.00000	101.26401				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN821 On 02/04/2026 Spot Bond					0.00000	101.21155				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	100.96258				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	101.45629				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN824 On 31/01/2037 Spot Bond					0.00000	97.12242				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.00655				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	101.17249				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.17005				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	101.06346				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.94701				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.94701				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN833 On 31/01/2025 Spot Bond					0.00000	100.61494				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN834 On 20/06/2026 Spot Bond					0.00000	101.44502				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN837 On 21/04/2027 Spot Bond					0.00000	100.75786				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	100.75326				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	100.75326				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN840 On 22/04/2027 Spot Bond					0.00000	100.71887				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84: On 25/04/2042 Spot Bond					0.00000	107.39799				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.60678				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.60354				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	101.39060				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.42615				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	99.85073				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.88558				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.55490				0.00	0	
Total ASN861 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	109.30661				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	104.64033				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.60232				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.60232				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.38444				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.48404				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.48404				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.42144				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.32451				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.62059				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.60290				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.52634				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	101.68012				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	100.87183				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	101.40794				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	101.57802				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			11.27500	107.61824	11.27500	103.98458				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN900 On 20/06/2027 Spot Bond					0.00000	101.58522				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN902 On 31/01/2030 Spot Bond					0.00000	100.52440				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN903 On 20/06/2026 Spot Bond					0.00000	101.37281				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN910 On 31/07/2027 Spot Bond					0.00000	99.84751				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN913 On 31/08/2027 Spot Bond					0.00000	99.84428				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	99.84751				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN917 On 31/07/2027 Spot Bond					0.00000	99.85074				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	99.84912				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	99.84670				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	99.84912				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN921 On 31/08/2027 Spot Bond					0.00000	99.84670				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	101.56772				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN931 On 20/12/2027 Spot Bond					0.00000	101.52677				0.00	0	
Total ASN931 SPOT										0.00	0	
Total For ASN931										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	101.31295				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN933 On 06/02/2023 Spot Bond					0.00000	100.96973				0.00	0	
Total ASN933 SPOT										0.00	0	
Total For ASN933										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	102.00205				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN935 On 20/12/2027 Spot Bond					0.00000	101.19384				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN936 On 31/01/2030 Spot Bond					0.00000	100.58064				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN938									0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	100.98887			0.00	0	1,300,000,00
Total ASN940 SPOT									0.00	0	1,300,000,00
Total For ASN940									0.00	0	1,300,000,00
ASN94 On 20/12/2027 Spot Bond					0.00000	100.90098			0.00	0	
Total ASN941 SPOT									0.00	0	
Total For ASN941									0.00	0	
ASN94 On 20/12/2025 Spot Bond					0.00000	100.84447			0.00	0	
Total ASN943 SPOT									0.00	0	
Total For ASN943									0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	100.84860			0.00	0	
Total ASN944 SPOT									0.00	0	
Total For ASN944									0.00	0	
ASN94 On 20/06/2027 Spot Bond					0.00000	100.66156			0.00	0	
Total ASN948 SPOT									0.00	0	
Total For ASN948									0.00	0	
ASN95 On 20/06/2027 Spot Bond					0.00000	101.29359			0.00	0	
Total ASN950 SPOT									0.00	0	
Total For ASN950									0.00	0	
ASN95 On 31/08/2027 Spot Bond					0.00000	99.85074			0.00	0	
Total ASN951 SPOT									0.00	0	
Total For ASN951									0.00	0	
ASN95 On 31/07/2027 Spot Bond					0.00000	100.51834			0.00	0	
Total ASN952 SPOT									0.00	0	
Total For ASN952									0.00	0	
ASN95 On 20/12/2027 Spot Bond					0.00000	100.40414			0.00	0	
Total ASN953 SPOT									0.00	0	
Total For ASN953									0.00	0	
ASN95 On 20/12/2025 Spot Bond					0.00000	100.36038			0.00	0	
Total ASN954 SPOT									0.00	0	
Total For ASN954									0.00	0	
ASN95 On 20/12/2024 Spot Bond					0.00000	100.33807			0.00	0	
Total ASN955 SPOT									0.00	0	
Total For ASN955									0.00	0	
ASN96 On 30/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			325,000,000,000,000.00	3,250,000,000	3,250,000,00

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 ASN960 SPOT									15,000,000,000,000.00	3,250,000,000	3,250,000,000
Total For ASN960									15,000,000,000,000.00	3,250,000,000	3,250,000,000
BAW22 On 07/12/2022 Spot Bond					0.00000	101.69176			0.00	0	
Total BAW22 SPOT									0.00	0	
Total For BAW22									0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.28735			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.28500	99.76387	7.28500	99.74426			0.00	0	
Total BAW33 SPOT									0.00	0	
Total For BAW33									0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.88879			0.00	0	
Total BAW34 SPOT									0.00	0	
Total For BAW34									0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.82362			0.00	0	
Total BAW36 SPOT									0.00	0	
Total For BAW36									0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.92319			0.00	0	
Total BAW37 SPOT									0.00	0	
Total For BAW37									0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.24445			0.00	0	
Total BAW38 SPOT									0.00	0	
Total For BAW38									0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.04074			0.00	600,000,000	300,000,000
Total BAWGL1 SPOT									0.00	600,000,000	300,000,000
Total For BAWGL1									0.00	600,000,000	300,000,000
BAWGL On 22/08/2027 Spot Bond					0.00000	100.23143			0.00	0	
Total BAWGL2 SPOT									0.00	0	
Total For BAWGL2									0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.02500	12.02500	12.02500	102.22024			0.00	0	
Total BAYA72 SPOT									0.00	0	
Total For BAYA72									0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.85853			0.00	0	
Total BAYA74 SPOT									0.00	0	
Total For BAYA74									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA76 On 31/03/2023 Spot Bond					0.00000	101.73337				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.97009				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.01366				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	101.85075				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA81 On 31/12/2023 Spot Bond					0.00000	101.71899				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA82 On 31/03/2023 Spot Bond					0.00000	101.66913				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA83 On 31/03/2024 Spot Bond					0.00000	101.84249				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA84 On 31/03/2024 Spot Bond					0.00000	104.05845				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA85 On 30/06/2024 Spot Bond					0.00000	99.87467				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA86 On 30/06/2024 Spot Bond					0.00000	101.81173				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA87 On 30/06/2023 Spot Bond					0.00000	101.60830				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA88 On 30/09/2024 Spot Bond					0.00000	101.64504				0.00	0	
Total BAYA92 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.60780				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	102.44938				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.59305				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	100.75880				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	101.72011				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.71922				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	101.66740				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	101.90513				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.09650				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.94266				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/06/2023 Spot Bond					0.00000	102.32066				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	101.90549				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	101.89086				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	101.90513				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	101.90549				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.13000	9.13000	9.13000	96.58025				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.42403				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.80088				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.66358				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.71271				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.38980				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.61676				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX39 On 01/02/2030 Spot Bond					0.00000	94.25190				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.65028				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.18651				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.55632				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.65871				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.32000	101.43249	8.32000	101.40965				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.79743				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.91577				0.00	0	8,000,000,00
Total BID15 SPOT										0.00	0	8,000,000,00
Total For BID15										0.00	0	8,000,000,00
BID16 On 24/06/2025 Spot Bond					0.00000	101.23966				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.27016				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.59565				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.06872				0.00	0	
Total BNPP02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP02										0.00	0	
BNPP0: On 21/02/2023 Spot Bond					0.00000	97.54400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	95.94300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	67.28300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	49.92700				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.17746				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.01154				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.00305				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.16333				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.06130				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.45622				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.20980				0.00	798,500,000	998,100,00

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 BPPF32 SPOT										0.00	798,500,000	998,100,000
Total For BPPF32										0.00	798,500,000	998,100,000
BPPF32 On 10/05/2023 Spot Bond					0.00000	100.40286				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF34 On 03/07/2023 Spot Bond					0.00000	100.30443				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF35 On 11/01/2024 Spot Bond					0.00000	100.29080				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										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	101.29787				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	100.69203				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.38280				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.27398				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.05847				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT01 On 23/06/2023 Spot Bond			8.62500	107.47939	8.62500	107.45459				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.92500	109.06425	8.92500	109.03824				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.47500	105.57379	9.47500	105.54679				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.51500	10.51500	10.51500	102.32252				0.00	0	32,211,40
Total CCT04 SPOT										0.00	0	32,211,40
Total For CCT04										0.00	0	32,211,40
CGR42 On 03/08/2023 Spot Bond					0.00000	100.62029				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.89055				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.88442				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.89037				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.93185				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.60999				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.47736	4.77000	102.40100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.13700				0.00	0	
Total CLN317 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	101.44800				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			9.33500	103.37001	9.33500	103.34396				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 20/03/2024 Spot Bond			8.70700	107.54767	8.70700	106.43600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.47902				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	104.26457				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.11500	101.21524	11.11500	101.18501				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	111.51888	6.50000	105.23200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	103.98400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.67500	154.75172	6.67500	154.71437				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.78500	148.20167	8.78500	148.15771				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			8.98000	104.00469	8.98000	103.97945				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.05288				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.09254				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.73736				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.58730				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN516 On 15/03/2025 Spot Bond			100.00000		0.00000	101.51795				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond			100.00000		0.00000	100.55149				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.97650				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.53260				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.91301				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond			100.00000		0.00000	101.47587				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.91124				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	100.76279				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.65959				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	99.97703				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.53260				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.47055				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.87447				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.35500	103.61775	10.35500	103.58933				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.47321				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.67280				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.98642				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	153.26400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.04918				0.00	0	
Total CLN545 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.82500	103.18207	9.82500	103.15517				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.87500	101.95864	9.87500	101.93149				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.96500	100.84673	9.96500	100.81964				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			10.01500	10.01500	10.01500	315.33160				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.21734				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.22446				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.99974				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.06336				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	132.64200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.30203				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.32500	99.99942	10.32500	99.91631				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.82500	101.20053	9.82500	101.17373				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.59471				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.11765				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.32066				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	99.75086				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.28981				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.05500	100.16208	10.05500	100.13495				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.23254				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.29086				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.48003				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN577 On 20/06/2024 Spot Bond					0.00000	101.57660				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.84923				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.25250				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.32181				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.65697				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.85695				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.11277				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.84996				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	105.00484				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.39268				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	103.45688				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	103.33178				0.00	0	
Total CLN591 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.09500	153.18761	5.09500	122.84112				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.31466				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.43037				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	99.99975				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.29500	9.29500	9.29500	99.75868				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.20308				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.45292				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.39268				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.39268				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	102.04400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.88000	8.88000	8.88000	102.40643				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.36464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.55173				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.64732				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.89399				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.04360				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.45500	100.59492	9.45500	100.56988				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.68434				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.78335				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.64448				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.98161				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond					0.00000	98.04900				0.00	0	60,000,00
Total CLN616 SPOT										0.00	0	60,000,00
Total For CLN616										0.00	0	60,000,00
CLN617 On 20/12/2024 Spot Bond					0.00000	102.95732				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.56074				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.78494				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.58541				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	101.02661				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	96.52900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.68091				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.63000	103.18425	7.63000	103.16295				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.02365				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	99.05349				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.89500	61.63766	12.89500	81.17869				0.00	0	
Total CLN628 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	100.29357				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.52500	100.11821	10.52500	100.09031				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.02341				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	100.24890				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.23594				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.34175				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.34948				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.01386				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.02316				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	100.11769				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.02811				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN642 On 17/10/2023 Spot Bond					0.00000	100.82001				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.01410				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.37284				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.71836				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.37464				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.14105				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.79620				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.02316				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.02316				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	101.23100				0.00	0	18,000,00
Total CLN655 SPOT										0.00	0	18,000,00
Total For CLN655										0.00	0	18,000,00
CLN655 On 20/06/2025 Spot Bond					0.00000	101.60313				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN657 On 13/10/2026 Spot Bond					0.00000	101.55242				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.85997				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.84200				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	100.81400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	123.79400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	148.29800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	99.94630				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.36890				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.03404				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	102.40301				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.73317				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	99.90862				0.00	0	
Total CLN670 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.02893				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.58942	158.26293	5.58942	128.58869				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.58942	158.26293	5.58942	128.58952				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.03017				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.03347				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.36804				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.81841				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.86400				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	101.54857				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.32289				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.35079				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.40657				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.54224				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.54203				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.74958				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.33663				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.39438				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.20513				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.77821				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.27516				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.61118				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.65448				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.13241				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN704 On 12/02/2025 Spot Bond					0.00000	100.52712				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.33707				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.03512				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	102.12668				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.36964				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.71349				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.95513				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.37847				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.20420				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.37661				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.37661				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.37661				0.00	0	
Total CLN716 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.75745				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.38310				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	81.75981				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	82.08055				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.60316				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	82.78708				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.29124				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.29124				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.29124				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.30866				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.30866				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.30866				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.27227				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.30445				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.93922				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.39415				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.40303				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.04404				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.77195				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	102.05333				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	112.95100				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.76708				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.02233				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN742 On 31/03/2032 Spot Bond					0.00000	101.50628				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	103.35829				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	97.31400				0.00	0	9,000,00
Total CLN744 SPOT										0.00	0	9,000,00
Total For CLN744										0.00	0	9,000,00
CLN745 On 31/01/2030 Spot Bond					0.00000	100.84840				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	102.10813				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	101.39432				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.60839				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.48274				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.13956				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.31692				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.74755				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.36821				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.31478				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.53711				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.34071				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.69198				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	94.47553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.31692				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.54088				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	105.92188				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	100.39501				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.11933				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.65155				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	99.90412				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.62564				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.75000	7.75000	7.75000	119.04860				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.91696				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	

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 31/08/2024 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	102.24240				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.54702				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.55025				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	102.77275				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.56640				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.57350				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.42143				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.25474				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.42143				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	108.24692				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	108.07959				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	108.07959				0.00	0	
Total CLN789 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN789										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.61171				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	98.65300				0.00	0	5,000,00
Total CLN791 SPOT										0.00	0	5,000,00
Total For CLN791										0.00	0	5,000,00
CLN79 On 31/01/2025 Spot Bond					0.00000	100.61171				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.58431				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.61171				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN79 On 31/03/2026 Spot Bond					0.00000	101.42149				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.61171				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN79 On 31/01/2024 Spot Bond					0.00000	100.61187				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN79 On 31/01/2026 Spot Bond					0.00000	100.61466				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN80 On 31/01/2026 Spot Bond					0.00000	100.61466				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	102.04477				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	88.03457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.55219				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.88410				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.61802				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	102.05653				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.57286				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.29832				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.13000	96.60394	9.13000	96.58025				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.30692				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.84791				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.61171				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN816 On 31/07/2025 Spot Bond					0.00000	100.61194				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.61802				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.54705				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.61171				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.61194				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.42150				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	100.61194				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.61194				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.61163				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	100.61194				0.00	0	
Total CLN827 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.98466				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.61171				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	104.61027				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.63096				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.61163				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.51500	9.51500	9.51500	101.32076				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	102.03308				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	102.03322				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	102.03323				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	102.03313				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.42150				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.37821				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	101.34893				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	95.50500				0.00	0	6,000,00
Total CLN841 SPOT										0.00	0	6,000,00
Total For CLN841										0.00	0	6,000,00
CLN842 On 20/07/2026 Spot Bond					0.00000	95.05400				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	95.59800				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	101.61236				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.27458				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	101.28965				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.42150				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	101.42150				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	101.42113				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	100.65392				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	

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	101.69883				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.39060				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85 On 20/06/2027 Spot Bond					0.00000	101.46492				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.57637				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.61174				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85 On 23/09/2026 Spot Bond					0.00000	101.63357				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85 On 06/08/2023 Spot Bond					0.00000	100.74245				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	84.79204				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	100.61194				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	101.47908				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	101.37290				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86 On 09/03/2028 Spot Bond					0.00000	101.60853				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	112.21163				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	103.59700				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	106.89100				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.67941				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	87.63956				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.53427				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.54060				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.53736				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	84.14099				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	102.03308				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	101.41714				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	100.76493				0.00	0	

Contract 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	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.76493				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	100.61709				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	100.53283				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.20308				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.19602				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	85.77038				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.53089				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.53329				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.32308				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.32308				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	83.14383				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	83.29316				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.85000	5.85000	5.85000	121.55385				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	101.46948				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	101.36556				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	100.61194				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	101.25464				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	101.32804				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	101.26933				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	101.07613				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.46142				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.96885				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			11.62500	11.62500	11.62500	106.95169				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	100.95400				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			10.91000	10.91000	10.91000	103.11048				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	100.60965				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	100.57616				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.53657				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.45587				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	100.28791				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond			13.72500	13.72500	13.72500	106.55888				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.95000	100.80626	9.95000	100.77952				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.11500	105.84362	11.11500	105.81234				0.00	0	506,118,10
Total COJ08 SPOT										0.00	0	506,118,10
Total For COJ08										0.00	0	506,118,10
COJG0 On 09/06/2024 Spot Bond			11.04000	103.50399	11.04000	103.47361				0.00	0	179,464,10
Total COJG01 SPOT										0.00	0	179,464,10
Total For COJG01										0.00	0	179,464,10
COT01 On 03/04/2023 Spot Bond			9.41500	101.18798	9.41500	101.16272				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.88500	91.29228	12.88500	91.26096				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.47500	91.66632	11.47500	91.63837				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.04791				0.00	0	202,000,00
Total DSY02 SPOT										0.00	0	202,000,00
Total For DSY02										0.00	0	202,000,00
DSY03 On 21/11/2024 Spot Bond			10.22500	10.22500	10.22500	100.49858				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.89232				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.20109				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.48595				0.00	5,000,000,000	2,500,000,00
Total DSY06 SPOT										0.00	5,000,000,000	2,500,000,00
Total For DSY06										0.00	5,000,000,000	2,500,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	100.01471				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DTF001 On 28/06/2023 Spot Bond					0.00000	101.22853				0.00	0	300,000,00
Total DTF001 SPOT										0.00	0	300,000,00
Total For DTF001										0.00	0	300,000,00
DTF002 On 28/06/2025 Spot Bond					0.00000	101.18016				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.27841				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.30928				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.93000	102.89855	7.93000	102.87666				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	83.49673	100.00000	83.31522				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	83.49673	100.00000	83.31522				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.50000	102.79480	9.50000	102.76887				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	102.57832	9.69000	102.55195				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.57832	9.69000	102.55195				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.42500	99.55625	10.42500	99.52877				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.61500	96.09280	11.61500	96.06333				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.68618	10.10000	102.65869				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.68618	10.10000	102.65869				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF24 On 23/10/2024 Spot Bond					0.00000	99.80186				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.22111				0.00	0	680,000,00
Total DVF25 SPOT										0.00	0	680,000,00
Total For DVF25										0.00	0	680,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	98.92610				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.23721				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	101.52735				0.00	0	4,110,000,00
Total DVFB24 SPOT										0.00	0	4,110,000,00
Total For DVFB24										0.00	0	4,110,000,00
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.79600				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.17042				0.00	0	27,000,000,00
Total DVFB26 SPOT										0.00	0	27,000,000,00
Total For DVFB26										0.00	0	27,000,000,00
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.49864				0.00	10,960,000,000	5,480,000,00
Total DVFB27 SPOT										0.00	10,960,000,000	5,480,000,00
Total For DVFB27										0.00	10,960,000,000	5,480,000,00
DVFB28 On 31/01/2025 Spot Bond					0.00000	100.09561				0.00	0	340,000,00
Total DVFB28 SPOT										0.00	0	340,000,00
Total For DVFB28										0.00	0	340,000,00
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.51728				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.87255				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	102.41775				0.00	0	
Total DVFB31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	102.25266				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.64195				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.89000	103.22897	8.89000	103.20417				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.83000	114.72768	5.83000	114.70225				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.62000	100.63797	5.62000	100.61650				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	148.90058	2.25000	148.88216				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.88000	153.67570	4.88000	153.64557				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.84500	138.68031	4.84500	138.65326			969,000,000,000.00	200,000,000	100,000,00	
Total EL29 SPOT									969,000,000,000.00	200,000,000	100,000,00	
Total For EL29									969,000,000,000.00	200,000,000	100,000,00	
EL30 On 29/07/2030 Spot Bond			4.85000	134.90571	4.85000	134.87965			0.00	0	0	
Total EL30 SPOT									0.00	0	0	
Total For EL30									0.00	0	0	
EL31 On 02/06/2031 Spot Bond			5.65000	116.51677	5.65000	116.49169			0.00	0	0	
Total EL31 SPOT									0.00	0	0	
Total For EL31									0.00	0	0	
EL36 On 31/01/2036 Spot Bond			5.59000	103.26876	5.59000	103.24680			0.00	0	0	
Total EL36 SPOT									0.00	0	0	
Total For EL36									0.00	0	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	148.90058	2.25000	148.88216			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 EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	172.70502				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	169.90589				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	159.02430				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	132.10460				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	131.18376				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	127.89688				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	118.89537				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	114.47812				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	116.30433				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	96.29213				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	100.09707				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN017 On 08/03/2023 Spot Bond					0.00000	103.27508				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	106.18910				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.07658				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	104.40559				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.53500	99.93636	10.53500	99.90801				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.61500	12.61500	12.61500	92.16392				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.66500	12.66500	12.66500	95.95928				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.62500	10.62500	10.62500	103.82039				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.62500	10.62500	10.62500	103.66479				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.62000	12.62000	12.62000	99.64400				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.87000	11.87000	11.87000	101.25741				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.12000	15.12000	15.12000	94.95888				0.00	0	
Total EMM09P SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM09P										0.00	0	
EPF01€ On 04/06/2023 Spot Bond					0.00000	100.06206				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.55921				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01€ On 13/12/2025 Spot Bond					0.00000	101.47160				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.81994				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02€ On 28/05/2024 Spot Bond					0.00000	99.91057				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02€ On 07/09/2026 Spot Bond					0.00000	101.63366				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02€ On 14/03/2025 Spot Bond					0.00000	101.45122				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF02€ On 12/09/2025 Spot Bond					0.00000	101.47843				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF02€ On 10/11/2025 Spot Bond					0.00000	100.29797				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.36413				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	100.28299				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.20214				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	101.08908				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	102.43821				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.53869				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	101.28198				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.99308				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 12/11/2024 Spot Bond					0.00000	100.39005				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT010 On 11/11/2023 Spot Bond					0.00000	100.25658				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT011 On 11/11/2025 Spot Bond					0.00000	100.26993				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT012 On 11/11/2027 Spot Bond					0.00000	100.27449				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	100.16598				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	100.17180				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERS3C On 17/05/2025 Spot Bond					0.00000	100.16879			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.17461			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.16907			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.16224			0.00	282,000,000	141,000,000
Total ERSA29 SPOT									0.00	282,000,000	141,000,000
Total For ERSA29									0.00	282,000,000	141,000,000
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.16804			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.58000	103.68650	7.58000	103.66525			0.00	0	
Total ES23 SPOT									0.00	0	
Total For ES23									0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.27405	10.00000	103.24623			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.54500	96.37936	9.54500	96.35467		4,846,013,681,000.00	507,701,800	3,211,550,900	
Total ES26 SPOT								4,846,013,681,000.00	507,701,800	3,211,550,900	
Total For ES26								4,846,013,681,000.00	507,701,800	3,211,550,900	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.14884	7.85000	101.12744		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			12.19000	73.68465	12.19500	73.63691		6,496,970,126,000.00	532,975,400	2,771,187,700	
Total ES33 SPOT								6,496,970,126,000.00	532,975,400	2,771,187,700	
Total For ES33								6,496,970,126,000.00	532,975,400	2,771,187,700	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.45456	7.50000	101.43393		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			12.43500	72.10304	12.43000	72.10679		3,915,726,786,000.00	314,895,600	1,034,847,800	
Total ES42 SPOT								3,915,726,786,000.00	314,895,600	1,034,847,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES42									3,915,726,786,000.00	314,895,600	1,034,847,80
ES42/R On 25/04/2042 Spot Bond			8.50000	100.71146	8.50000	100.68843			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.61000	11.61000	11.61000	97.37640			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.17000	14.17000	14.17000	91.91863			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.55597			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.20618			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.53869			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.72137			0.00	0	
Total FIFB19 SPOT									0.00	0	
Total For FIFB19									0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.06858			0.00	0	
Total FIFB20 SPOT									0.00	0	
Total For FIFB20									0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.53865			0.00	0	
Total FIFG01 SPOT									0.00	0	
Total For FIFG01									0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.09586			0.00	0	7,000,00
Total FIFG02 SPOT									0.00	0	7,000,00
Total For FIFG02									0.00	0	7,000,00
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.04248			0.00	0	
Total FIFG03 SPOT									0.00	0	
Total For FIFG03									0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.04474			0.00	0	6,000,00

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 FIG04 SPOT										0.00	0	6,000,00
Total For FIG04										0.00	0	6,000,00
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.04532				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.13200				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.59749				0.00	35,660,000,000	20,000,000,00
Total FRB24 SPOT										0.00	35,660,000,000	20,000,000,00
Total For FRB24										0.00	35,660,000,000	20,000,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.49547				0.00	0	41,257,100,00
Total FRB25 SPOT										0.00	0	41,257,100,00
Total For FRB25										0.00	0	41,257,100,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.87223				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.20500	107.77409	9.20500	107.74759				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	102.62377				0.00	0	500,000,00
Total FRB28 SPOT										0.00	0	500,000,00
Total For FRB28										0.00	0	500,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	102.33761				0.00	1,000,000,000	500,000,00
Total FRB29 SPOT										0.00	1,000,000,000	500,000,00
Total For FRB29										0.00	1,000,000,000	500,000,00
FRB30 On 19/04/2026 Spot Bond			9.12500	98.03371	9.12500	98.00969				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.72648				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB32 On 28/09/2027 Spot Bond					0.00000	101.32673				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.34989				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.78000	330.13643	4.78000	330.07302				0.00	0	5,000,00
Total FRBI23 SPOT										0.00	0	5,000,00
Total For FRBI23										0.00	0	5,000,00
FRBI25 On 31/01/2025 Spot Bond			4.00000	4.00000	4.00000	163.55765				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.54000	212.59277	4.54000	212.55317			227,000,000,000.00		50,000,000	25,000,00
Total FRBI28 SPOT									227,000,000,000.00		50,000,000	25,000,00
Total For FRBI28									227,000,000,000.00		50,000,000	25,000,00
FRBI29 On 31/03/2029 Spot Bond			5.32000	5.32000	5.32000	111.06797				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.53500	5.53500	5.53500	228.83327				0.00	0	12,500,00
Total FRBI33 SPOT										0.00	0	12,500,00
Total For FRBI33										0.00	0	12,500,00
FRBI46 On 31/03/2046 Spot Bond			5.75500	94.05021	5.75500	94.02962				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.65000	96.37612	5.65000	96.35547				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.70000	8.70000	8.70000	85.07863				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.74000	8.74000	8.74000	84.18679				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.27500	5.27500	5.27500	159.26589				0.00	0	
Total FRC169 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.18777				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.02632				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.62714				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			10.06400	10.06400	10.06400	102.89122				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.49703				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.56000	6.56000	6.56000	122.66337				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.35957				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.35864				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.39000	6.39000	6.39000	120.45497				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.35007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.22463				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.22732				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.93097				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.30380				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	101.71302				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.07991				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.87027				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	99.97039				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.90310				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.32876				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.47565				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31: On 20/06/2024 Spot Bond					0.00000	101.58545				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.50120				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.55218				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.55870				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.46149				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.58515				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.70552				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.48781				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.14659				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.63507				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	99.91535				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.36782				0.00	0	
Total FRC329 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC329										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	102.21944				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	101.50814				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.78342				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	100.27946				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.81170				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	101.35933				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.67695				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.19119				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.82511				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.61885				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.61942				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.91718				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.75610				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.76263				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.66516				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.63878				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.64288				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.67290				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.56786				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	101.24474				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.42316				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	102.58475				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	102.95837				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	93.23358				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	102.02410				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	91.94466				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	92.10865				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.73858				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.73615				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	93.61731				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.84952				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	90.16707				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	90.00309				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.36754				0.00	0	
Total FRC378 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.67194				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	101.50556				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	100.19384				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.19384				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.17314				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.17314				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.92787				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.61198				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.75802				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	101.26487				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.32358				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.51043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.61194				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.77259				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			14.39500	14.39500	14.39500	99.19835				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.81669				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.87147				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	100.93707				0.00	0	7,000,00
Total FRC400 SPOT										0.00	0	7,000,00
Total For FRC400										0.00	0	7,000,00
FRC400 On 19/01/2027 Spot Bond			10.96500	10.96500	10.96500	102.10400				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	101.97400				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	100.04559				0.00	0	8,000,00
Total FRC403 SPOT										0.00	0	8,000,00
Total For FRC403										0.00	0	8,000,00
FRC403 On 19/05/2026 Spot Bond			13.09500	13.09500	13.09500	99.80511				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			10.96000	10.96000	10.96000	104.28662				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40(On 06/07/2027 Spot Bond					0.00000	101.34647				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	101.07151				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	101.82385				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			11.28500	11.28500	11.28500	101.55596				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	100.61198				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41(On 30/04/2025 Spot Bond					0.00000	100.65687				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	102.24135				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41(On 30/04/2029 Spot Bond					0.00000	100.68058				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	102.17500				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41(On 31/05/2025 Spot Bond					0.00000	102.14984				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41(On 20/06/2027 Spot Bond					0.00000	101.78580				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41(On 30/04/2025 Spot Bond					0.00000	100.65682				0.00	0	
Total FRC417 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	102.23217				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	100.67558				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	100.61198				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	101.69883				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.73028				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	101.73028				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	102.08011				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	100.61187				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	101.42351				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	101.49810				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 21/06/2027 Spot Bond					0.00000	101.54057				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	100.61204				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	100.65452				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	102.17482				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43 On 31/10/2026 Spot Bond					0.00000	100.61191				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	102.15086				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	102.27393				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43 On 20/11/2026 Spot Bond					0.00000	100.01457				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43 On 21/06/2027 Spot Bond					0.00000	101.54100				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43 On 31/01/2030 Spot Bond			9.85000	9.85000	9.85000	103.88376				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.25701				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.27621				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44 On 31/07/2025 Spot Bond					0.00000	100.66029				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC44 On 31/08/2027 Spot Bond					0.00000	100.79049				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.79049				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44 On 20/12/2027 Spot Bond					0.00000	100.91381				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44 On 23/09/2026 Spot Bond					0.00000	100.82451				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44 On 28/10/2023 Spot Bond					0.00000	100.62754				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.55495				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.30000	106.36620	5.30000	106.34413				0.00	0	14,500,00
Total FRI33 SPOT										0.00	0	14,500,00
Total For FRI33										0.00	0	14,500,00
FRI38 On 31/01/2038 Spot Bond			5.47000	114.92390	5.47000	114.89983				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.03231				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.49523				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.33258				0.00	28,000,000,000	18,822,800,00
Total FRJ25 SPOT										0.00	28,000,000,000	18,822,800,00
Total For FRJ25										0.00	28,000,000,000	18,822,800,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.38269				0.00	0	
Total FRJ26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.82260				0.00	0	275,000,00
Total FRJ27 SPOT										0.00	0	275,000,00
Total For FRJ27										0.00	0	275,000,00
FRJ27E On 20/04/2027 Spot Bond					0.00000	100.26395				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.90408				0.00	3,880,000,000	
Total FRJ28 SPOT										0.00	3,880,000,000	
Total For FRJ28										0.00	3,880,000,000	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.85343				0.00	0	3,730,000,00
Total FRJ29 SPOT										0.00	0	3,730,000,00
Total For FRJ29										0.00	0	3,730,000,00
FRJ29E On 20/04/2029 Spot Bond					0.00000	100.69694				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.26314				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.98800	4.98800	4.98800	101.56317				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.44000	5.44000	5.44000	115.30963				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.38262				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.58000	113.43619	5.58000	113.41210				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.55000	228.58526	5.55000	228.53670				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.72000	111.57607	5.72000	111.55196				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.55000	5.55000	5.55000	228.53670				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			5.17500	159.62959	5.17500	159.59737				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	114.56653	3.70500	114.54790				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.52000	114.24480	5.52000	114.22071				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.67000	226.22964	5.67000	226.18087				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.72000	225.25684	5.72000	225.20798				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.35500	162.37754	4.35500	162.34832				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.75000	224.67558	5.75000	224.62667				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.72000	111.57607	5.72000	111.55196				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.98000	208.08873	4.98000	208.04753				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.47000	102.21520	6.47000	102.19109				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS129 On 31/03/2028 Spot Bond			5.19000	205.97774	5.19000	205.93581				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.25000	205.37913	5.25000	205.33698				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.26000	215.06794	6.26000	215.01823				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.42000	102.80889	6.42000	102.78479				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.72000	5.72000	5.72000	111.55196				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.70000	111.83953	5.70000	111.81542				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.06000	207.28163	5.06000	207.24015				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			6.03000	219.33757	6.03000	219.28818				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.19000	205.97774	5.19000	205.93581				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.19000	205.97774	5.19000	205.93581				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.59100	212.06501	4.59100	212.02523				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			5.12500	159.79547	5.12500	159.76343				0.00	0	
Total FRS146 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.54000	202.51383	5.54000	202.47069				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.58000	202.12225	5.58000	202.07897				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.09500	159.89510	5.09500	159.86318				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.05500	207.33196	5.05500	207.29050				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.59000	5.59000	5.59000	201.98118				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	100.88774				0.00	0	212,000,00
Total FRS172 SPOT										0.00	0	212,000,00
Total For FRS172										0.00	0	212,000,00
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.47335				0.00	0	189,000,00
Total FRS180 SPOT										0.00	0	189,000,00
Total For FRS180										0.00	0	189,000,00
FRS180 On 27/09/2025 Spot Bond					0.00000	101.40756				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	172.19118				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	135.49955				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	189.21783				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	258.39552				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.35316				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.38759				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.22588				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	99.91260				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.93032				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.13585				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	
FRS218 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	
FRS219 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	101.23129				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.35933				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.23132				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond					0.00000	123.38629				0.00	0	
Total FRS235 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS235										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	106.16007				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	106.03099				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.07767				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	71.24192				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	102.33220				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	111.53920				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.15641				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	98.76533				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.61191				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	114.33377				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	101.84112				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	102.13196				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.40549				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	116.30316				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.41303				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 31/03/2032 Spot Bond					0.00000	101.40698				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.66656				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.75672				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.41666				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28(On 30/09/2024 Spot Bond					0.00000	101.46826				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.49500	10.49500	10.49500	96.84713				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.49500	10.49500	10.49500	96.84713				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28(On 25/10/2026 Spot Bond					0.00000	100.66456				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28(On 13/11/2023 Spot Bond					0.00000	97.55142				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28(On 31/01/2030 Spot Bond			11.77900	11.77900	11.77900	91.65516				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29(On 12/02/2024 Spot Bond					0.00000	94.57925				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29(On 20/01/2023 Spot Bond					0.00000	93.02596				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29(On 26/01/2023 Spot Bond					0.00000	97.98578				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29(On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	102.79188				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	105.69743				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.18616				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	101.13416				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.61198				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.00606				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	107.43120				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.62500	9.62500	9.62500	102.59050				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	101.49014				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	104.91094				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	100.55586				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 07/12/2023 Spot Bond			4.42000	4.42000	4.42000	331.23199				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.80000	333.29786	3.80000	333.24263				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.16000	4.16000	4.16000	332.07287				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS43 On 04/11/2026 Spot Bond					0.00000	100.44161				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS62 On 26/01/2042 Spot Bond			5.42000	104.93176	5.42000	104.90992				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS81 On 30/10/2042 Spot Bond			5.04000	65.33114	5.04000	109.63757			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.24500	4.24500	4.24500	162.72184			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.52500	4.52500	4.52500	161.77316			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.22000	5.22000	5.22000	328.66499			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.74000	7.74000	7.74000	101.80257			0.00	0	400,000,00
Total FRX23 SPOT									0.00	0	400,000,00
Total For FRX23									0.00	0	400,000,00
FRX24 On 10/12/2024 Spot Bond			8.53000	109.00534	8.53000	108.98046			0.00	0	10,000,00
Total FRX24 SPOT									0.00	0	10,000,00
Total For FRX24									0.00	0	10,000,00
FRX25 On 26/07/2025 Spot Bond			8.84500	105.31877	8.84500	105.29401			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.08000	102.75235	9.08000	102.72728		623,846,848,000.00		68,705,600	54,352,80
Total FRX26 SPOT								623,846,848,000.00		68,705,600	54,352,80
Total For FRX26								623,846,848,000.00		68,705,600	54,352,80
FRX27 On 07/03/2027 Spot Bond			9.24500	105.47556	9.24500	105.44923			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.90500	104.24339	9.90500	104.21600			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.52500	99.23226	10.52500	99.20460			0.00	0	70,000,00
Total FRX30 SPOT									0.00	0	70,000,00
Total For FRX30									0.00	0	70,000,00
FRX31 On 21/02/2031 Spot Bond			10.78000	95.57245	10.78000	95.54519			0.00	0	557,000,00
Total FRX31 SPOT									0.00	0	557,000,00

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 FRX31										0.00	0	557,000,00
FRX32 On 31/03/2032 Spot Bond			10.90500	99.36706	10.90500	99.33808				0.00	0	400,000,00
Total FRX32 SPOT										0.00	0	400,000,00
Total For FRX32										0.00	0	400,000,00
FRX45 On 14/04/2045 Spot Bond			11.80000	71.17304	11.80000	71.15062				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.16666				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.01138				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.00927				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.01067				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.01108				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.71138				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.72558				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.76464				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	99.98080				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.28918				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.97928				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	99.97840				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.97233				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.92000	116.33017	4.92000	116.30741				0.00	0	11,000,00
Total GRL35 SPOT										0.00	0	11,000,00
Total For GRL35										0.00	0	11,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	100.89241				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.45900	102.49527	8.45900	102.47194				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.36034				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.63500	104.11636	7.63500	104.09493				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.61748				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.58588				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.33995				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT26 On 09/03/2028 Spot Bond					0.00000	103.04326				0.00	0	242,000,00
Total GRT26G SPOT										0.00	0	242,000,00
Total For GRT26G										0.00	0	242,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	101.22900				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.43080				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.99561				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.91798				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.86071				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.18017				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.63598				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.30222				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.20945				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.52010				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.25582				0.00	0	
Total GRT41 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.50962				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.95182				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.19125				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.98949				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.38916				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.40632				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.31017				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	99.90867				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.23864				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T16 On 20/01/2023 Spot Bond					0.00000	100.39550				0.00	0	
Total H12T16 SPOT										0.00	0	
Total For H12T16										0.00	0	
H12T15 On 31/03/2027 Spot Bond					0.00000	101.42150				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	101.02227				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	101.07991				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.50826				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.32068				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.70182				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.29735				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.31376				0.00	0	24,000,00
Total HILB09 SPOT										0.00	0	24,000,00
Total For HILB09										0.00	0	24,000,00
HILB11 On 15/03/2024 Spot Bond					0.00000	101.54483				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.47424				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.77862				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.31449				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB16 On 09/11/2027 Spot Bond					0.00000	100.32101				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.21236				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.19746				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.26464				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.08000	329.17781	5.08000	329.11200				0.00	0	1,197,100,00
Total HWAY23 SPOT										0.00	0	1,197,100,00
Total For HWAY23										0.00	0	1,197,100,00
HWAY2 On 07/12/2024 Spot Bond			5.21000	5.21000	5.21000	329.54249				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.87000	99.87043	10.87000	99.84171				0.00	0	27,000,000,00
Total HWAY30 SPOT										0.00	0	27,000,000,00
Total For HWAY30										0.00	0	27,000,000,00
HWAY3 On 28/02/2033 Spot Bond			5.45000	75.62960	5.45000	107.59781				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.03000	85.70393	12.03000	85.67673		1,721,938,110,000.00		143,137,000	4,456,835,10	
Total HWAY34 SPOT								1,721,938,110,000.00		143,137,000	4,456,835,10	
Total For HWAY34								1,721,938,110,000.00		143,137,000	4,456,835,10	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.97749	100.00000	11.95113				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.13000	84.49884	12.13000	84.47181				0.00	0	7,063,600,00
Total HWAY35 SPOT										0.00	0	7,063,600,00
Total For HWAY35										0.00	0	7,063,600,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.97362	100.00000	11.94726				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total For HWAY35/R209									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.91750			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.65500	164.77033	3.67500	164.67469		659,126,942,500,000.00	453,933,500,000	612,839,430,30	
Total I2025 SPOT								9,126,942,500,000.00	453,933,500,000	612,839,430,30	
Total For I2025								9,126,942,500,000.00	453,933,500,000	612,839,430,30	
I2029 On 31/03/2029 Spot Bond			4.49000	116.58009	4.45000	116.83075		031,932,659,000,000.00	229,829,100,000	194,100,500,00	
Total I2029 SPOT								1,932,659,000,000.00	229,829,100,000	194,100,500,00	
Total For I2029								1,932,659,000,000.00	229,829,100,000	194,100,500,00	
I2033 On 28/02/2033 Spot Bond			4.79000	111.32092	4.80000	111.19972		560,490,148,876,000.00	325,780,824,400	454,418,270,20	
Total I2033 SPOT								0,490,148,876,000.00	325,780,824,400	454,418,270,20	
Total For I2033								0,490,148,876,000.00	325,780,824,400	454,418,270,20	
I2038 On 31/01/2038 Spot Bond			4.81000	124.35680	4.82000	124.18327		282,119,930,000,000.00	266,553,000,000	449,265,133,80	
Total I2038 SPOT								32,119,930,000,000.00	266,553,000,000	449,265,133,80	
Total For I2038								32,119,930,000,000.00	266,553,000,000	449,265,133,80	
I2046 On 31/03/2046 Spot Bond			4.82000	108.78154	4.85500	108.15692		939,542,878,970,000.00	194,925,908,500	484,425,430,40	
Total I2046 SPOT								9,542,878,970,000.00	194,925,908,500	484,425,430,40	
Total For I2046								9,542,878,970,000.00	194,925,908,500	484,425,430,40	
I2050 On 31/12/2050 Spot Bond			4.85000	110.35496	4.80000	111.29812		370,718,480,000,000.00	76,436,800,000	499,582,135,00	
Total I2050 SPOT								0,718,480,000,000.00	76,436,800,000	499,582,135,00	
Total For I2050								0,718,480,000,000.00	76,436,800,000	499,582,135,00	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.22885			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.97715			0.00	0	340,000,00
Total IBG02 SPOT									0.00	0	340,000,00
Total For IBG02									0.00	0	340,000,00
IBL109 On 07/12/2023 Spot Bond			4.88000	329.81641	4.88000	329.75223			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.24527			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.32349			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.21914				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.88295				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.04246				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.13119				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.55386				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.48869				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.00966				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.34650				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.20300				0.00	0	388,000,00
Total IBL147 SPOT										0.00	0	388,000,00
Total For IBL147										0.00	0	388,000,00
IBL148 On 25/08/2023 Spot Bond					0.00000	99.98109				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.98050				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL154 On 19/11/2025 Spot Bond					0.00000	100.00866				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.66945				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.38563				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.62484				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.38059				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.86676				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.88679				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.34278				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.98311				0.00	0	600,000,00
Total IBL168 SPOT										0.00	0	600,000,00
Total For IBL168										0.00	0	600,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.74782				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.41870				0.00	0	720,000,00
Total IBL178 SPOT										0.00	0	720,000,00
Total For IBL178										0.00	0	720,000,00
IBL181 On 25/08/2024 Spot Bond					0.00000	99.98010				0.00	0	
Total IBL181 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.16900				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.29724				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.03269				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.95645				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.35893				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.29513				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.67513				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.32056				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.11541				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.70602				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.64378				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.43633				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.58153				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.49670				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.53741				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.13204				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.75500	6.75500	6.75500	99.91676				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.75500	6.75500	6.75500	99.91579				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.75500	6.75500	6.75500	99.92316				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.75500	6.75500	6.75500	99.91087				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.06150				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.37476				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.26226				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL218 On 28/03/2023 Spot Bond			9.62500	9.62500	9.62500	100.39464				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	101.58320				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	101.13050				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.18500	8.18500	8.18500	99.94361				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.32931				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.13810				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	99.97980				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.93173				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	85.82633				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.61270				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.48165				0.00	0	
Total IBL229 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.53062				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.33305				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.08500	9.08500	9.08500	103.42309				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.25965				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.29778				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.59385				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.46310				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.28725				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.82156				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.84934				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.80570				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.55792				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.58042				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.39858				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.02500	10.02500	10.02500	99.42472				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.16985				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.26332				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.13500	103.49929	8.13500	102.23665				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.90481				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.35539				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.00000	104.18780	9.00000	104.16288				0.00	0	800,000,00
Total IBL60 SPOT										0.00	0	800,000,00
Total For IBL60										0.00	0	800,000,00
IBL78 On 25/11/2022 Spot Bond			7.37000	100.00000	7.37000	99.97982				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.80419				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG06 On 24/11/2024 Spot Bond			9.66500	99.82133	9.66500	99.79531				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.21500	100.66244	11.21500	100.64467				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.22500	106.95793	10.22500	106.92880				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.41559				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.73173				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.32366				0.00	0	313,000,00
Total IDCG16 SPOT										0.00	0	313,000,00
Total For IDCG16										0.00	0	313,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.35110				0.00	0	13,500,000,00
Total IDCG17 SPOT										0.00	0	13,500,000,00
Total For IDCG17										0.00	0	13,500,000,00
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.20838				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.28234				0.00	3,390,000,000	1,695,000,00
Total IDCG21 SPOT										0.00	3,390,000,000	1,695,000,00
Total For IDCG21										0.00	3,390,000,000	1,695,000,00
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.86438				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.19471				0.00	0	13,500,000,00
Total IDCG23 SPOT										0.00	0	13,500,000,00
Total For IDCG23										0.00	0	13,500,000,00
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.40649				0.00	0	
Total IDCP07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.97500	103.52927	8.97500	103.50444				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.09984				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.90987				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.01731				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.83965				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.60162				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.47786				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.10953				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.35932				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.40006				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.30795				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.37371				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.83537				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.32996				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.33371				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.57841				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.21606				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.17776				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.48267				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC40 On 25/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	46,400,000.00
Total IPFC40 SPOT										0.00	0	46,400,000.00
Total For IPFC40										0.00	0	46,400,000.00
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.93745				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.85000	199.50161	5.85000	199.45746				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.52264				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV19A On 31/03/2028 Spot Bond			5.75000	200.46763	5.75000	200.42381				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.08014				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.77279				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	99.96346				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.51019				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.93141				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.46774				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.65584				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.06628				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.27145				0.00	0	
Total IVC181 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.88000	103.12116	7.88000	103.09903				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	99.81166				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.95811				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.36500	102.19528	7.36500	102.17519				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.63034				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.93000	101.40337	7.93000	101.38159				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.74183				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.87000	101.38927	7.87000	101.36765				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.32184				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.58000	6.58000	6.58000	99.90995				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.58059				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.25794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	246,800,00
Total IVC210 SPOT										0.00	0	246,800,00
Total For IVC210										0.00	0	246,800,00
IVC211 On 21/02/2023 Spot Bond			8.23000	8.23000	8.23000	101.36582				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.93000	8.93000	8.93000	100.70927				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.62162				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.59322				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.83500	6.83500	6.83500	100.87542				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.58500	100.48786	8.58500	100.46466				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.91500	100.90783	5.91500	100.98238				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.34964				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	102.91630				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.63446				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC224 On 19/11/2024 Spot Bond					0.00000	100.01385				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	101.26611				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	99.85064				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.59500	9.59500	9.59500	100.11657				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.12219				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.57000	8.57000	8.57000	101.29659				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.88805				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVZ114 On 29/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.85009				0.00	0	
Total IVZ114 SPOT										0.00	0	
Total For IVZ114										0.00	0	
IVZ119 On 28/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.86880				0.00	0	
Total IVZ119 SPOT										0.00	0	
Total For IVZ119										0.00	0	
IVZ120 On 02/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.79399				0.00	0	
Total IVZ120 SPOT										0.00	0	
Total For IVZ120										0.00	0	
IVZ122 On 01/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.81268				0.00	0	
Total IVZ122 SPOT										0.00	0	
Total For IVZ122										0.00	0	
IVZ123 On 19/01/2023 Spot Bond			7.05000	7.05000	7.05000	98.87325				0.00	0	
Total IVZ123 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IVZ123									0.00	0	
IVZ124 On 08/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.68197			0.00	0	
Total IVZ124 SPOT									0.00	0	
Total For IVZ124									0.00	0	
IVZ125 On 15/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.55161			0.00	0	
Total IVZ125 SPOT									0.00	0	
Total For IVZ125									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	101.59448			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.86824			0.00	0	317,000,00
Total KAP012 SPOT									0.00	0	317,000,00
Total For KAP012									0.00	0	317,000,00
KAP014 On 19/07/2024 Spot Bond					0.00000	101.00994			0.00	0	
Total KAP014 SPOT									0.00	0	
Total For KAP014									0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.70990			0.00	0	
Total KAP015 SPOT									0.00	0	
Total For KAP015									0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.83035			0.00	0	
Total KAP017 SPOT									0.00	0	
Total For KAP017									0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.06733			0.00	0	
Total KAP018 SPOT									0.00	0	
Total For KAP018									0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.60215			0.00	0	
Total KAP019 SPOT									0.00	0	
Total For KAP019									0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.44741			0.00	0	
Total KAP020 SPOT									0.00	0	
Total For KAP020									0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.45121			0.00	1,320,000,000	660,000,00

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 KAP021 SPOT										0.00	1,320,000,000	660,000,000
Total For KAP021										0.00	1,320,000,000	660,000,000
KAP021 On 18/02/2025 Spot Bond					0.00000	100.11154				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	99.76386				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.92900				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.95594				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.23062				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.26323				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.12286				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.12496				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.72500	115.42708	9.72500	115.39680				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.15670				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.96239				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL10 On 08/10/2025 Spot Bond					0.00000	101.99924				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.55548				0.00	0	5,000,00
Total LGL11 SPOT										0.00	0	5,000,00
Total For LGL11										0.00	0	5,000,00
LGL12 On 04/10/2027 Spot Bond					0.00000	101.12944				0.00	6,380,000,000	3,190,000,00
Total LGL12 SPOT										0.00	6,380,000,000	3,190,000,00
Total For LGL12										0.00	6,380,000,000	3,190,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	101.33616				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.35179				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.07069				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.07230				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.07391				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.94532				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.11395				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.12961				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.01312				0.00	0	
Total MBF070 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	101.24428				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	99.97145				0.00	200,100,000	10,000,000,00
Total MBF072 SPOT										0.00	200,100,000	10,000,000,00
Total For MBF072										0.00	200,100,000	10,000,000,00
MBF07: On 30/09/2025 Spot Bond					0.00000	101.13668				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.02005				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.57535				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.45270				0.00	0	27,000,000,00
Total MBP045 SPOT										0.00	0	27,000,000,00
Total For MBP045										0.00	0	27,000,000,00
MBP04: On 26/02/2024 Spot Bond					0.00000	100.26408				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.49989				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 12/03/2023 Spot Bond					0.00000	101.43711				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	101.20428				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.97500	8.97500	8.97500	108.66133				0.00	0	16,000,00
Total MMIG04 SPOT										0.00	0	16,000,00
Total For MMIG04										0.00	0	16,000,00
MMIG0: On 19/10/2028 Spot Bond					0.00000	101.84771				0.00	0	472,000,00

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 MMIG06 SPOT										0.00	0	472,000,00
Total For MMIG06										0.00	0	472,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.16424				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.38616				0.00	0	90,000,00
Total MML01 SPOT										0.00	0	90,000,00
Total For MML01										0.00	0	90,000,00
MML02 On 10/12/2026 Spot Bond			9.62500	103.15597	9.62500	103.12947				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.86372				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.87500	93.02491	9.87500	93.41794				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.08820				0.00	0	200,000,00
Total MML05 SPOT										0.00	0	200,000,00
Total For MML05										0.00	0	200,000,00
MML06 On 25/05/2029 Spot Bond			10.55000	97.50521	10.55000	97.47798				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.77120				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.32726				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.48297				0.00	0	33,000,00
Total MTN13 SPOT										0.00	0	33,000,00
Total For MTN13										0.00	0	33,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	101.00396				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN17 On 30/05/2024 Spot Bond					0.00000	100.80947				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.04335				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.52407				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.74046				0.00	0	34,000,00
Total MTN20 SPOT										0.00	0	34,000,00
Total For MTN20										0.00	0	34,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	102.24510				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.41254				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.57000	99.16208	9.57000	99.13689				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.29756				0.00	880,000,000	440,000,00
Total MTN24 SPOT										0.00	880,000,000	440,000,00
Total For MTN24										0.00	880,000,000	440,000,00
MTN25 On 29/06/2024 Spot Bond					0.00000	102.14905				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.77534				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.57330				0.00	0	345,000,00
Total MTN27 SPOT										0.00	0	345,000,00
Total For MTN27										0.00	0	345,000,00
MTN28 On 15/03/2025 Spot Bond					0.00000	101.83075				0.00	0	
Total MTN28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.07275				0.00	840,000,000	280,000,000
Total MTN29 SPOT										0.00	840,000,000	280,000,000
Total For MTN29										0.00	840,000,000	280,000,000
MTN30 On 15/09/2028 Spot Bond					0.00000	102.82184				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.50993				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.63705				0.00	600,000,000	605,000,000
Total MTN32 SPOT										0.00	600,000,000	605,000,000
Total For MTN32										0.00	600,000,000	605,000,000
MTN33 On 13/09/2029 Spot Bond					0.00000	101.94304				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.20817				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.21410				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR04 On 22/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR05 On 22/11/2023 Spot Bond					0.00000	100.04551				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR06 On 22/02/2024 Spot Bond					0.00000	100.27816				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR07 On 22/11/2024 Spot Bond					0.00000	100.04485				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR08 On 22/05/2025 Spot Bond					0.00000	100.04499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total MWAR08 SPOT									0.00	0	
Total For MWAR08									0.00	0	
MWAR08 On 22/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			060,000,000,000,000.00	50,600,000,000	45,000,000,000
Total MWAR09 SPOT									50,000,000,000,000.00	50,600,000,000	45,000,000,000
Total For MWAR09									50,000,000,000,000.00	50,600,000,000	45,000,000,000
MWAR09 On 22/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			750,000,000,000,000.00	27,500,000,000	20,000,000,000
Total MWAR10 SPOT									50,000,000,000,000.00	27,500,000,000	20,000,000,000
Total For MWAR10									50,000,000,000,000.00	27,500,000,000	20,000,000,000
N7B25 On 20/06/2025 Spot Bond					0.00000	101.25435			0.00	0	
Total N7B25 SPOT									0.00	0	
Total For N7B25									0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.51466			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.73579			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.93906			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.90000	103.89999	8.90000	103.87541			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.50500	103.29648	10.50500	103.26775			39,463,083,000,000.00	3,756,600,000	1,022,800,000
Total NAM04 SPOT									19,463,083,000,000.00	3,756,600,000	1,022,800,000
Total For NAM04									19,463,083,000,000.00	3,756,600,000	1,022,800,000
NBG02 On 30/04/2024 Spot Bond					0.00000	100.79714			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.51009			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.66699			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG06 On 29/07/2028 Spot Bond					0.00000	100.50611				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.36528				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.44500	103.34558	8.44500	103.32198				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.68300	104.16481	8.68300	104.14074				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.25500	102.90414	9.25500	102.87857				0.00	0	20,000,00
Total NBK17A SPOT										0.00	0	20,000,00
Total For NBK17A										0.00	0	20,000,00
NBK20 On 01/06/2026 Spot Bond			9.17500	108.50059	9.17500	108.47401				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.45000	108.00468	9.45000	107.97757				0.00	0	7,000,00
Total NBK21A SPOT										0.00	0	7,000,00
Total For NBK21A										0.00	0	7,000,00
NBK23 On 19/11/2025 Spot Bond			8.10300	106.89691	8.10300	106.87346				0.00	0	20,000,000,00
Total NBK23A SPOT										0.00	0	20,000,000,00
Total For NBK23A										0.00	0	20,000,000,00
NBK24 On 19/11/2027 Spot Bond			9.14500	107.21549	9.14500	107.18901				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25 On 17/02/2023 Spot Bond			8.28000	8.28000	8.28000	103.33743				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	101.92760				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	72.40885	100.00000	72.27274				0.00	0	
Total NBK26A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.67147			0.00	0	20,000,00
Total NBK26B SPOT									0.00	0	20,000,00
Total For NBK26B									0.00	0	20,000,00
NBK27I On 10/05/2026 Spot Bond			9.07000	106.51134	9.07000	106.48524			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28I On 02/08/2023 Spot Bond			8.38500	104.16808	8.38500	104.14482			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29I On 31/07/2026 Spot Bond			9.21500	107.24760	9.21500	107.22135			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30I On 20/02/2024 Spot Bond			8.47000	103.80615	8.47000	103.78275			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31I On 09/11/2023 Spot Bond			8.28000	101.42656	8.28000	101.40384		6,789,600,000,000.00		820,000,000	410,000,00
Total NBK31A SPOT								6,789,600,000,000.00		820,000,000	410,000,00
Total For NBK31A								6,789,600,000,000.00		820,000,000	410,000,00
NBK31I On 17/02/2023 Spot Bond					0.00000	100.39685			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.77634			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.27492			0.00	0	39,000,00
Total NBK36B SPOT									0.00	0	39,000,00
Total For NBK36B									0.00	0	39,000,00
NBK4 On 28/10/2024 Spot Bond					0.00000	81.21470			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.88417			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	100.92570			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.34066				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.79879				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.14437				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.72724				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.15157				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.37377				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.59917				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.47921				0.00	0	4,670,000,00
Total NBK54B SPOT										0.00	0	4,670,000,00
Total For NBK54B										0.00	0	4,670,000,00
NBK55I On 01/08/2024 Spot Bond					0.00000	100.80442				0.00	0	
Total NBK55B SPOT										0.00	0	
Total For NBK55B										0.00	0	
NBK56I On 01/08/2026 Spot Bond					0.00000	100.58501				0.00	0	
Total NBK56B SPOT										0.00	0	
Total For NBK56B										0.00	0	
NBK57I On 01/08/2029 Spot Bond					0.00000	99.90932				0.00	0	3,620,000,00
Total NBK57B SPOT										0.00	0	3,620,000,00
Total For NBK57B										0.00	0	3,620,000,00
Total NBK58 SPOT										0.00	0	3,620,000,00
Total For NBK58										0.00	0	3,620,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.05933				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.17740				0.00	10,200,000,000	10,200,000,000
Total NBKB60 SPOT										0.00	10,200,000,000	10,200,000,000
Total For NBKB60										0.00	10,200,000,000	10,200,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.72418				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.80271				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.28048				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.37311				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			10.47000	102.14043	10.47000	102.11165				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.36425				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.12500	102.32253	10.12500	102.29461				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.37311				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.38712				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.40482				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.81053				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.81053				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	99.90335				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.16638				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.57513				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.88356				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.17440				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.03979				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.35120				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.34465				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL11 On 19/11/2027 Spot Bond					0.00000	100.13451				0.00	0	80,000,00
Total NGL11 SPOT										0.00	0	80,000,00
Total For NGL11										0.00	0	80,000,00
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.09249				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.29236				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.14280				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.56757				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.29073				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.96337				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.75675				0.00	0	300,000,00
Total NGT108 SPOT										0.00	0	300,000,00
Total For NGT108										0.00	0	300,000,00
NGT10 On 04/11/2026 Spot Bond					0.00000	100.55502				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.83887				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.85177				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.05483				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00

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 NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.76633				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.91261				0.00	0	3,039,000,00
Total NHM016 SPOT										0.00	0	3,039,000,00
Total For NHM016										0.00	0	3,039,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.27586				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	103.33471				0.00	0	29,000,00
Total NHM019 SPOT										0.00	0	29,000,00
Total For NHM019										0.00	0	29,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	102.11299				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.77337				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.59746				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.86249				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.72000	5.72000	5.72000	225.20798				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.56000	4.56000	4.56000	212.34597				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.43000	4.43000	4.43000	162.09426				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.34000	5.34000	5.34000	110.93931				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.57000	5.57000	5.57000	113.54640				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.53500	4.53500	4.53500	161.73941				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	275.01625	3.45000	274.97324				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.33500	4.33500	4.33500	162.41614				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.20500	4.20500	4.20500	216.05871				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.35000	214.57217	4.35000	214.53331				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.59000	88.45074	5.59000	113.27800				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.67181				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	142.56688				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN022 On 31/10/2025 Spot Bond					0.00000	100.37790				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.65502				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.36591				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.02173				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.41257				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	135.07500				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.49275				0.00	0	243,000,00
Total NN039 SPOT										0.00	0	243,000,00
Total For NN039										0.00	0	243,000,00
NN04 On 22/02/2024 Spot Bond					0.00000	100.04381				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.84355				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.25212				0.00	0	
Total NN046 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NN046									0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	167.50401			0.00	0	
Total NN048 SPOT									0.00	0	
Total For NN048									0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	162.16865			0.00	0	
Total NN049 SPOT									0.00	0	
Total For NN049									0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.50670			0.00	0	
Total NN05 SPOT									0.00	0	
Total For NN05									0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501			0.00	0	
Total NN051 SPOT									0.00	0	
Total For NN051									0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.55971			0.00	0	248,000,00
Total NN054 SPOT									0.00	0	248,000,00
Total For NN054									0.00	0	248,000,00
NN057 On 26/08/2025 Spot Bond					0.00000	87.94062			0.00	0	
Total NN057 SPOT									0.00	0	
Total For NN057									0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.18132			0.00	0	
Total NN058 SPOT									0.00	0	
Total For NN058									0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.56646			0.00	0	
Total NN06 SPOT									0.00	0	
Total For NN06									0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.86545			0.00	0	
Total NN075 SPOT									0.00	0	
Total For NN075									0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.66621			0.00	0	
Total NN090 SPOT									0.00	0	
Total For NN090									0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.54615			0.00	0	
Total NN096 SPOT									0.00	0	
Total For NN096									0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.46695			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.42506				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.46668				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.42506				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.30358				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	94.41526				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.40653				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.52862				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.50500	10.50500	10.50500	100.63237				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.18500	10.18500	10.18500	103.82543				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.21000	10.21000	10.21000	102.59228				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 12/06/2025 Spot Bond					0.00000	101.73393				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	128.01000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	120.24000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	130.64000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	128.46000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	126.88560				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF081										0.00	0	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NNF08 On 23/01/2023 Spot Bond					0.00000	100.65106				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF08 On 27/01/2023 Spot Bond					0.00000	100.53891				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	123.85077				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.43651				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.04655				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.04324				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.04408				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.04460				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.35361				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.04543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.04772				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.04564				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.03154				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.03913				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.31000	207.72208	5.31000	207.67926				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.23500	104.18976	11.23500	104.15865				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	12.78391	100.00000	12.75562				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.43296				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	102.12900				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.62299				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.84715				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC33 On 28/01/2027 Spot Bond					0.00000	100.58573				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.24326				0.00	0	1,800,000,00
Total NTC34 SPOT										0.00	0	1,800,000,00
Total For NTC34										0.00	0	1,800,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	101.48034				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.76570				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.27427				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.38808				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.39500	107.28746	8.39500	107.26308				0.00	0	1,551,000,00
Total OML07 SPOT										0.00	0	1,551,000,00
Total For OML07										0.00	0	1,551,000,00
OML10 On 14/09/2025 Spot Bond			8.80000	108.43915	8.80000	108.41336				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	101.98867				0.00	1,500,000,000	1,500,000,00
Total OML11 SPOT										0.00	1,500,000,000	1,500,000,00
Total For OML11										0.00	1,500,000,000	1,500,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.85216				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.67900				0.00	3,200,000,000	1,491,000,00
Total OML13 SPOT										0.00	3,200,000,000	1,491,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total For OML13									0.00	3,200,000,000	1,491,000,000
OML14 On 23/06/2027 Spot Bond					0.00000	101.36050			0.00	0	990,000,000
Total OML14 SPOT									0.00	0	990,000,000
Total For OML14									0.00	0	990,000,000
OML15 On 28/10/2027 Spot Bond					0.00000	100.56966			0.00	0	
Total OML15 SPOT									0.00	0	
Total For OML15									0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.66192			0.00	0	
Total PEP01 SPOT									0.00	0	
Total For PEP01									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.36505			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.86528			0.00	60,000,000,000	
Total PEP03 SPOT									0.00	60,000,000,000	
Total For PEP03									0.00	60,000,000,000	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.95924			0.00	25,200,000,000	
Total PEP04 SPOT									0.00	25,200,000,000	
Total For PEP04									0.00	25,200,000,000	
PMM56 On 28/02/2023 Spot Bond					0.00000	99.92492			0.00	0	
Total PMM56 SPOT									0.00	0	
Total For PMM56									0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.04191			0.00	0	
Total PMM57 SPOT									0.00	0	
Total For PMM57									0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	99.86468			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			8.65500	110.70945	8.72500	110.43891		064,559,603,941,000.00	3,358,123,582,200	1,262,318,320,700	
Total R186 SPOT								4,559,603,941,000.00	358,123,582,200	262,318,320,700	
Total For R186								4,559,603,941,000.00	358,123,582,200	262,318,320,700	
R197 On 07/12/2023 Spot Bond			3.78000	333.36288	3.81000	333.21003		527,892,652,980,000.00	139,654,141,000	526,337,929,500	
Total R197 SPOT								7,892,652,980,000.00	139,654,141,000	526,337,929,500	
Total For R197								7,892,652,980,000.00	139,654,141,000	526,337,929,500	
R202 On 07/12/2033 Spot Bond			4.72000	245.71655	4.72000	245.66980		74,857,784,000,000.00	15,859,700,000	113,138,328,700	

Contract 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									4,857,784,000,000.00	15,859,700,000	113,138,328,700
Total For R202									4,857,784,000,000.00	15,859,700,000	113,138,328,700
R2023 On 28/02/2023 Spot Bond			7.18000	101.96943	7.28000	101.92343			575,660,603,848,000.00	358,727,103,600	231,453,500,000
Total R2023 SPOT									5,660,603,848,000.00	358,727,103,600	231,453,500,000
Total For R2023									5,660,603,848,000.00	358,727,103,600	231,453,500,000
R2030 On 31/01/2030 Spot Bond			10.28500	91.11412	10.37000	90.69733			415,552,734,234,000.00	1,318,478,632,400	1,037,642,846,100
Total R2030 SPOT									15,552,734,234,000.00	318,478,632,400	1,037,642,846,100
Total For R2030									15,552,734,234,000.00	318,478,632,400	1,037,642,846,100
R2032 On 31/03/2032 Spot Bond			10.83000	86.31323	10.87000	86.08056			290,816,058,359,000.00	2,612,263,717,300	1,706,850,870,300
Total R2032 SPOT									10,816,058,359,000.00	612,263,717,300	706,850,870,300
Total For R2032									10,816,058,359,000.00	612,263,717,300	706,850,870,300
R2035 On 28/02/2035 Spot Bond			11.22000	86.65815	11.27000	86.34069			408,729,632,692,000.00	2,353,719,218,600	1,797,328,807,800
Total R2035 SPOT									18,729,632,692,000.00	353,719,218,600	797,328,807,800
Total For R2035									18,729,632,692,000.00	353,719,218,600	797,328,807,800
R2037 On 31/01/2037 Spot Bond			11.41000	82.45752	11.42000	82.37381			400,863,835,180,000.00	1,525,053,798,000	1,376,954,148,900
Total R2037 SPOT									10,863,835,180,000.00	525,053,798,000	376,954,148,900
Total For R2037									10,863,835,180,000.00	525,053,798,000	376,954,148,900
R2040 On 31/01/2040 Spot Bond			11.52500	84.11834	11.54500	83.96670			076,443,104,387,500.00	1,308,151,245,500	1,554,274,006,300
Total R2040 SPOT									6,443,104,387,500.00	308,151,245,500	554,274,006,300
Total For R2040									6,443,104,387,500.00	308,151,245,500	554,274,006,300
R2044 On 31/01/2044 Spot Bond			11.46500	81.30552	11.46000	81.31330			983,532,000,873,500.00	870,783,427,900	1,672,154,193,100
Total R2044 SPOT									13,532,000,873,500.00	870,783,427,900	672,154,193,100
Total For R2044									13,532,000,873,500.00	870,783,427,900	672,154,193,100
R2048 On 28/02/2048 Spot Bond			11.37000	80.41565	11.40000	80.19072			436,314,316,042,000.00	1,172,059,306,600	1,741,398,153,500
Total R2048 SPOT									16,314,316,042,000.00	172,059,306,600	741,398,153,500
Total For R2048									16,314,316,042,000.00	172,059,306,600	741,398,153,500
R209 On 31/03/2036 Spot Bond			11.25000	66.81298	11.25500	66.76742			969,550,237,500,000.00	352,848,910,000	715,207,221,200
Total R209 SPOT									19,550,237,500,000.00	352,848,910,000	715,207,221,200
Total For R209									19,550,237,500,000.00	352,848,910,000	715,207,221,200
R210 On 31/03/2028 Spot Bond			3.90000	219.34514	3.85000	219.84607			417,012,622,260,000.00	106,926,313,400	394,941,875,100
Total R210 SPOT									17,012,622,260,000.00	106,926,313,400	394,941,875,100
Total For R210									17,012,622,260,000.00	106,926,313,400	394,941,875,100
R213 On 28/02/2031 Spot Bond			10.66500	81.83932	10.71500	81.58170			934,654,720,381,000.00	1,119,048,731,400	1,220,050,819,900
Total R213 SPOT									14,654,720,381,000.00	119,048,731,400	220,050,819,900
Total For R213									14,654,720,381,000.00	119,048,731,400	220,050,819,900

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			11.37500	64.34747	11.37000	64.35452			143,931,089,375,000.00	1,595,070,865,000	585,779,327,10
Total R214 SPOT									13,931,089,375,000.00	595,070,865,000	585,779,327,10
Total For R214									13,931,089,375,000.00	595,070,865,000	585,779,327,10
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.91972			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.61389			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.89413			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.53151			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.69996			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.32702			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.30786			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.44236			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.09755			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.57640			0.00	0	
Total RDFB27 SPOT									0.00	0	
Total For RDFB27									0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.25403			0.00	0	
Total RDFG01 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.27677				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.33248				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.38469				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.55109				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.88535				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	102.38996				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.28732				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.24753				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.77466				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	102.34433				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.39554				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.32995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.60020				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.87320				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.72406				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.14463				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.91735				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.35860				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.92375				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.28788				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.26718				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.35515				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.31615				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.43479				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.38723				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.62935				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.56087				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	103.12603				0.00	1,600,000,000	6,100,000,000
Total RN2027 SPOT										0.00	1,600,000,000	6,100,000,000
Total For RN2027										0.00	1,600,000,000	6,100,000,000
RW23 On 10/12/2023 Spot Bond			9.17000	104.68758	9.17000	104.66193				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.53000	99.20897	11.53000	99.17858				0.00	0	3,600,000
Total RW28 SPOT										0.00	0	3,600,000
Total For RW28										0.00	0	3,600,000
RW31 On 30/06/2031 Spot Bond			12.01500	97.28728	12.01500	97.25627				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.91295				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.05000	98.40001	11.05000	98.37110				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.68661				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.98002				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.25500	102.58753	9.25500	102.56190				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.87435				0.00	0	9,000,00
Total SBS21 SPOT										0.00	0	9,000,00
Total For SBS21										0.00	0	9,000,00
SBS27 On 20/02/2024 Spot Bond			8.74000	104.23934	8.74000	104.21512				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.30000	96.77673	9.30000	96.75282				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.59000	105.13346	9.59000	105.10656				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.76000	104.04844	8.76000	104.02380				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.22500	102.65514	9.22500	102.62998				0.00	0	20,000,000,00
Total SBS38 SPOT										0.00	0	20,000,000,00
Total For SBS38										0.00	0	20,000,000,00
SBS39 On 29/01/2030 Spot Bond			10.67000	98.38076	10.67000	98.35297				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.08000	104.35019	9.08000	104.32460				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.74500	104.53283	9.74500	104.50536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.07500	103.67710	7.07500	103.65733				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.53834				0.00	0	830,500,00
Total SBS47 SPOT										0.00	0	830,500,00
Total For SBS47										0.00	0	830,500,00
SBS51 On 31/01/2024 Spot Bond			8.89000	8.89000	8.89000	104.03125				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.64724				0.00	120,000,000	60,000,00
Total SBS52 SPOT										0.00	120,000,000	60,000,00
Total For SBS52										0.00	120,000,000	60,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	102.44530				0.00	180,000,000	497,000,00
Total SBS53 SPOT										0.00	180,000,000	497,000,00
Total For SBS53										0.00	180,000,000	497,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	102.42706				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.36404				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.91220				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.89699				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.03479				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.29146				0.00	0	203,000,00
Total SBS64 SPOT										0.00	0	203,000,00
Total For SBS64										0.00	0	203,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS65 On 15/05/2024 Spot Bond					0.00000	100.61864				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.49554				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.22796				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.82743				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.40877				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.30503				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.86294				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.65509				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.68172				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.57238				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.76694				0.00	400,000,000	100,000,000
Total SBS77 SPOT										0.00	400,000,000	100,000,000
Total For SBS77										0.00	400,000,000	100,000,000
SBSI11 On 07/12/2023 Spot Bond			4.71000	330.36069	4.71000	330.29791				0.00	0	
Total SBSI11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.62000	5.62000	5.62000	227.15888				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSS14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.86446				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.46019				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	104.48387				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	106.01308				0.00	0	3,700,000,00
Total SBT104 SPOT										0.00	0	3,700,000,00
Total For SBT104										0.00	0	3,700,000,00
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	102.01202				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	101.35605				0.00	600,000,000	300,000,00
Total SBT107 SPOT										0.00	600,000,000	300,000,00
Total For SBT107										0.00	600,000,000	300,000,00
SBT10 On 13/07/2027 Spot Bond					0.00000	101.24567				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10 On 31/12/2027 Spot Bond					0.00000	100.10843				0.00	0	1,000,000,00
Total SBT109 SPOT										0.00	0	1,000,000,00
Total For SBT109										0.00	0	1,000,000,00
SBT20 On 13/02/2023 Spot Bond					0.00000	100.70156				0.00	4,500,000,000	2,250,000,00
Total SBT201 SPOT										0.00	4,500,000,000	2,250,000,00
Total For SBT201										0.00	4,500,000,000	2,250,000,00
SBT20 On 03/12/2023 Spot Bond					0.00000	100.66733				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			9.13500	100.98129	9.13500	100.95664				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	100.84594				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.47972				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	106.24744				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT207 On 28/11/2025 Spot Bond					0.00000	102.21984				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	102.30953				0.00	1,100,000,000	550,000,000
Total SBT209 SPOT										0.00	1,100,000,000	550,000,000
Total For SBT209										0.00	1,100,000,000	550,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	100.39550				0.00	0	291,000,000
Total SLI5 SPOT										0.00	0	291,000,000
Total For SLI5										0.00	0	291,000,000
SLI6 On 16/08/2028 Spot Bond					0.00000	100.52981				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.67500	96.86658	9.67500	96.84171				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.53130				0.00	199,000,000	99,500,000
Total SLRA6 SPOT										0.00	199,000,000	99,500,000
Total For SLRA6										0.00	199,000,000	99,500,000
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.20618				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.20375				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.21088				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.21589				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.21344				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.20858				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.21570				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.22072				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.21948				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.21824				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.22533				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.97500	102.40994	8.97500	102.38558				0.00	0	78,000,00
Total SNT03 SPOT										0.00	0	78,000,00
Total For SNT03										0.00	0	78,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	99.86717				0.00	0	
Total SNT05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.97142				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.81067				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.82603				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.21979				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.00975				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.01073				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.00983				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.01086				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	102.00502				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.03503				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.76485				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.36199				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.41082				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG011 On 12/07/2025 Spot Bond					0.00000	100.90921				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC03 On 12/07/2023 Spot Bond					0.00000	100.88259				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.77046				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.36997				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			5.17500	5.17500	5.17500	159.59737				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			8.70000	110.55202	8.70000	110.52629				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			10.20500	84.03458	10.20500	84.01147				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	100.39658				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.94092				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			8.68000	102.06576	8.68000	102.04195				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 31/01/2038 Spot Bond			5.52000	114.24480	5.52000	114.22071				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.32174				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.54406				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.48858				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.84000	4.84000	4.84000	329.88049				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.58000	4.58000	4.58000	161.58761				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.72000	5.72000	5.72000	111.55196				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.29000	5.29000	5.29000	111.26128				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.03000	5.03000	5.03000	207.54249				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.91240				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.91357				0.00	0	
Total SSN069 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.45905				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.43232				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	109.39465				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	103.49440				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.37828				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.95580				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	99.91092				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.59618				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.38293				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.59500	5.59500	5.59500	227.64979				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.44778				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.99399				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.65519				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			11.03500	87.73114	11.03500	87.70554				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	101.55443				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			5.01000	207.78563	5.01000	207.74433				0.00	0	224,000,00
Total SSN104 SPOT										0.00	0	224,000,00
Total For SSN104										0.00	0	224,000,00
SSN104 On 07/12/2033 Spot Bond			5.77500	224.19260	5.77500	224.14363				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 10/02/2023 Spot Bond					0.00000	100.29911				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	95.51628				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/12/2022 Spot Bond					0.00000	101.32111				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	101.51005				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 27/10/2023 Spot Bond					0.00000	97.44638				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14(On 03/11/2023 Spot Bond					0.00000	97.14823				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	97.69159				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14(On 09/12/2022 Spot Bond					0.00000	100.80166				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	100.00695				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	101.41100				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16(On 12/12/2022 Spot Bond					0.00000	102.54700				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	101.84606				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	106.19362				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.86467	108.01199	4.86467	107.99094				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.86800	43.84604	4.86800	109.99667				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 30/11/2022 Spot Bond					0.00000	101.53806				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	101.74639				0.00	0	
Total SSN178 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN178										0.00	0	
SSN17 On 16/02/2023 Spot Bond					0.00000	100.15931				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	102.15218				0.00	0	536,000,00
Total SST201 SPOT										0.00	0	536,000,00
Total For SST201										0.00	0	536,000,00
SST202 On 31/08/2027 Spot Bond					0.00000	99.84569				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	102.35344				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.21500	100.83538	9.21500	100.81043				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.09516				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.09181				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.02149				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.11565				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.01164				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.01084				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.01164				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.34500	101.48168	7.34500	101.46179				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.85500	101.61578	7.85500	101.59451				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.01040				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.01215				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.17041				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.24183				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.25353				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.01851				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.40088				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.47041				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.22944				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS164 On 22/10/2024 Spot Bond					0.00000	100.85812				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.70199				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.69442				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.01948				0.00	40,000,000	40,000,00
Total TFS167 SPOT										0.00	40,000,000	40,000,00
Total For TFS167										0.00	40,000,000	40,000,00
TFS168 On 27/09/2026 Spot Bond					0.00000	100.78355				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	99.77405				0.00	90,000,000	90,000,00
Total TFS169 SPOT										0.00	90,000,000	90,000,00
Total For TFS169										0.00	90,000,000	90,000,00
TFS170 On 30/11/2026 Spot Bond					0.00000	99.64698				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.07890				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.14458				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.01188				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.62500	101.97864	8.62500	101.95524				0.00	0	
Total TH16A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.01229				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.01204				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.89500	101.27209	5.89500	101.25610				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.01384				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.17585				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.01694				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.01637				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.02029				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.01923				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.03388				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.04078				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.03672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.01524				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.01404				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.01364				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.01812				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.01628				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.01604				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.03277				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.02983				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.02800				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O On 21/05/2023 Spot Bond					0.00000	100.00741				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	100.01377				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18C On 21/08/2027 Spot Bond					0.00000	100.01941				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.02745				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.00734				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.96000	103.12196	8.96000	103.09700				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.56502				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.88532				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.19500	100.98100	9.19500	100.95605				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.00340				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	102.07112				0.00	0	10,000,000,00
Total TL30 SPOT										0.00	0	10,000,000,00
Total For TL30										0.00	0	10,000,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	102.18711				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.74226				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.31000	101.87748	9.31000	101.85187				0.00	0	8,220,000,00
Total TN23 SPOT										0.00	0	8,220,000,00

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 TN23									0.00	0	8,220,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	52.63784	100.00000	52.52005			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.57500	102.32551	9.57500	102.29951		33,391,872,235,000.00		3,487,401,800	1,731,300,90
Total TN25 SPOT								13,391,872,235,000.00		3,487,401,800	1,731,300,90
Total For TN25								13,391,872,235,000.00		3,487,401,800	1,731,300,90
TN25/R On 19/08/2025 Spot Bond			100.00000	21.65020	100.00000	21.60255			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.03500	92.26098	11.03500	92.23361		59,912,751,451,000.00		5,429,338,600	21,111,069,30
Total TN27 SPOT								19,912,751,451,000.00		5,429,338,600	21,111,069,30
Total For TN27								19,912,751,451,000.00		5,429,338,600	21,111,069,30
TN27/R On 14/11/2027 Spot Bond			100.00000	10.74126	100.00000	10.71723			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.30000	98.48437	11.30000	98.45496			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.93000	94.15516	11.93000	94.12520		22,359,069,998,000.00		1,874,188,600	964,000,00
Total TN30 SPOT								12,359,069,998,000.00		1,874,188,600	964,000,00
Total For TN30								12,359,069,998,000.00		1,874,188,600	964,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.73163	8.00000	115.70670			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.47700	96.64699	12.47700	96.61521			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.55000	88.64330	12.55000	88.61365		16,573,243,860,000.00		1,320,577,200	658,288,60
Total TN40 SPOT								16,573,243,860,000.00		1,320,577,200	658,288,60
Total For TN40								16,573,243,860,000.00		1,320,577,200	658,288,60
TN40/R On 09/10/2040 Spot Bond			10.75000	101.36122	10.75000	101.33205			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.39471			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.42486				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.13000	100.61521	6.13000	101.01947				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.47011				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.27207				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.29139				0.00	395,000,000	197,500,000
Total TR5A21 SPOT										0.00	395,000,000	197,500,000
Total For TR5A21										0.00	395,000,000	197,500,000
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.31794				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.74500	100.50039	7.74500	102.84130				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.93727				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			8.68000	101.76775	8.68000	101.74400				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.93727				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2024 Spot Bond			8.75500	100.82951	8.75500	100.80578				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.65649				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.46836				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.41705				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.36396				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.70882				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.70882				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261: On 07/02/2023 Spot Bond					0.00000	98.66564				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262: On 13/02/2023 Spot Bond					0.00000	98.55430				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263: On 10/03/2023 Spot Bond					0.00000	98.08278				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11: On 31/01/2025 Spot Bond					0.00000	100.99174				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11: On 31/01/2025 Spot Bond					0.00000	100.67619				0.00	0	
Total TU1B11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.19980				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	99.93311				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.41402				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	101.43319				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.32322				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	99.92751				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	99.92751				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	100.32652				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	99.92764				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.04500	103.08291	11.04500	103.05230				0.00	0	22,400,00
Total UG26 SPOT										0.00	0	22,400,00
Total For UG26										0.00	0	22,400,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.19778				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.15527				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.20141				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.21709				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.22072				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.22651				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.25207				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.25689				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.01289				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.28692				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.21306				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.76860				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.11425				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE19 On 27/08/2025 Spot Bond					0.00000	99.91819			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	99.91606			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.52268			0.00	0	262,000,00
Total WHL03 SPOT									0.00	0	262,000,00
Total For WHL03									0.00	0	262,000,00
Total for SPOT									2.71e+017	067,677,947,400	192,816,441,20
Total for SPOT :									2.71e+017	067,677,947,400	192,816,441,20
Total Futures									2.71e+017	067,677,957,546	192,817,785,45
Total Options									0.00	0	132,55
Grand Total:									2.71e+017	067,677,957,546	192,817,918,00