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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/01/2023

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/02/2023 Bond Future			11.94943	76.63292	11.92135	76.76807			0.00	0	
ES33 On 04/05/2023 Bond Future			12.10289	74.33651	12.07337	74.47557			0.00	0	
ES33 On 03/08/2023 Bond Future			12.24371	75.87529	12.22028	75.98338			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.38667	73.68799	12.37850	73.72489			0.00	0	
ES33 On 01/02/2024 Bond Future			12.57483	75.10035	12.54964	75.21142			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 02/02/2023 Bond Future			12.37706	74.21437	12.31859	74.54085			0.00	0	
ES42 On 04/05/2023 Bond Future			12.52295	71.40199	12.46190	71.73612			0.00	0	
ES42 On 03/08/2023 Bond Future			12.65443	72.88097	12.59716	73.18891			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.78763	70.16343	12.74169	70.40584			0.00	0	
ES42 On 01/02/2024 Bond Future			12.95174	71.50537	12.89001	71.82463			0.00	0	
Total ES42 Future									0.00	0	4,00
Total For ES42									0.00	0	4,00
I2025 On 02/02/2023 Bond Future			166.21686	166.21686	166.37557	166.37557			0.00	0	6,30

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	04/05/2023	Bond Future			169.46526	169.46526	169.62985	169.62985			0.00	0	4,8%
I2025	On	03/08/2023	Bond Future			171.23148	171.23148	171.32267	171.32267			0.00	0	2%
I2025	On	02/11/2023	Bond Future			174.86064	174.86064	174.78593	174.78593			0.00	0	
I2025	On	01/02/2024	Bond Future			176.43723	176.43723	176.52289	176.52289			0.00	0	
Total I2025 Future												0.00	0	11,3%
Total For I2025												0.00	0	11,3%
I2029	On	02/02/2023	Bond Future			120.22034	120.22034	120.89952	120.89952			0.00	0	1,4%
I2029	On	04/05/2023	Bond Future			121.27317	121.27317	121.96763	121.96763			0.00	0	3%
I2029	On	03/08/2023	Bond Future			123.78264	123.78264	124.43650	124.43650			0.00	0	7%
I2029	On	02/11/2023	Bond Future			125.07854	125.07854	125.62383	125.62383			0.00	0	
I2029	On	01/02/2024	Bond Future			127.48317	127.48317	128.15895	128.15895			0.00	0	
Total I2029 Future												0.00	0	2,5%
Total For I2029												0.00	0	2,5%
I2033	On	02/02/2023	Bond Future			115.04198	115.04198	116.51614	116.51614			0.00	0	1,2%
I2033	On	04/05/2023	Bond Future			115.90435	115.90435	117.40916	117.40916			0.00	0	3%
I2033	On	03/08/2023	Bond Future			118.30259	118.30259	119.78576	119.78576			0.00	0	6,1%
I2033	On	02/11/2023	Bond Future			119.39223	119.39223	120.78969	120.78969			0.00	0	
I2033	On	01/02/2024	Bond Future			121.68773	121.68773	123.22724	123.22724			0.00	0	
Total I2033 Future												0.00	0	7,7%
Total For I2033												0.00	0	7,7%
I2038	On	02/02/2023	Bond Future			127.79020	127.79020	128.40436	128.40436			0.00	0	2,3%
I2038	On	04/05/2023	Bond Future			130.28755	130.28755	130.91597	130.91597			0.00	0	2,8%
I2038	On	03/08/2023	Bond Future			131.02566	131.02566	131.60758	131.60758			0.00	0	
I2038	On	02/11/2023	Bond Future			133.80300	133.80300	134.26797	134.26797			0.00	0	
I2038	On	01/02/2024	Bond Future			134.36602	134.36602	134.96321	134.96321			0.00	0	
Total I2038 Future												0.00	0	5,2%
Total For I2038												0.00	0	5,2%
I2046	On	02/02/2023	Bond Future			112.87720	112.87720	116.61606	116.61606			0.00	0	7,2%
I2046	On	04/05/2023	Bond Future			113.04577	113.04577	116.85968	116.85968			0.00	0	12,7%
I2046	On	03/08/2023	Bond Future			115.38517	115.38517	119.22524	119.22524			0.00	0	
I2046	On	02/11/2023	Bond Future			115.74487	115.74487	119.54822	119.54822			0.00	0	
I2046	On	01/02/2024	Bond Future			117.96868	117.96868	121.96047	121.96047			0.00	0	
Total I2046 Future												0.00	0	19,9%
Total For I2046												0.00	0	19,9%
I2050	On	02/02/2023	Bond Future			114.83428	114.83428	116.89839	116.89839			0.00	0	3,2%
I2050	On	04/05/2023	Bond Future			117.07861	117.07861	119.18480	119.18480			0.00	0	10,7%
I2050	On	03/08/2023	Bond Future			117.32286	117.32286	119.41871	119.41871			0.00	0	
I2050	On	02/11/2023	Bond Future			119.80951	119.80951	121.83267	121.83267			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
I2050	On	01/02/2024	Bond Future			119.87518	119.87518	122.04928	122.04928			0.00	0	
Total I2050 Future												0.00	0	13,97
Total For I2050												0.00	0	13,97
R186	On	02/02/2023	Bond Future			8.25946	108.65573	8.19488	108.87577		4.69	0.00	0	42,4
R186	On	04/05/2023	Bond Future			8.29827	110.75229	8.22775	110.97836		4.79	41,753,613.33	377	88,08
R186	On	03/08/2023	Bond Future			8.29883	107.71198	8.23847	107.89345		4.51	0.00	0	
R186	On	02/11/2023	Bond Future			8.27755	109.97142	8.24973	110.04947		4.29	0.00	0	1,2
R186	On	01/02/2024	Bond Future			8.33643	106.75374	8.26461	106.94033		3.99	0.00	0	
Total R186 Future												41,753,613.33	377	131,76
R186	On	02/02/2023	Bond Future	8.34	Put			215.36000	0.21536	272,580	4.83	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			661.24000	0.66124	503,410	4.80	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			235.44000	0.23544	297,650	4.80	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			684.99000	0.68499	524,640	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			225.25000	0.22525	284,940	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			709.03000	0.70903	546,210	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			2,364.90000	2.36490	2,181,710	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			484.69000	0.48469	527,570	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			2,388.83000	2.38883	2,205,000	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			477.23000	0.47723	519,470	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			2,412.84000	2.41284	2,228,380	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			469.87000	0.46987	511,480	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			1,384.14000	1.38414	1,238,350	4.83	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			960.67000	0.96067	1,040,950	4.83	0.00	0	20
R186	On	03/08/2023	Bond Future	9.75	Put			311.45000	0.31145	314,440	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,691.01000	4.69101	4,512,740	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			318.11000	0.31811	321,310	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,716.30000	4.71630	4,537,930	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			314.85000	0.31485	317,950	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,741.44000	4.74144	4,562,960	5.29	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			3,360.09000	3.36009	3,268,530	4.72	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			870.64000	0.87064	857,130	4.72	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			3,843.04000	3.84304	3,750,890	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			729.40000	0.72940	715,300	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,864.53000	3.86453	3,772,370	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			723.86000	0.72386	709,750	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,886.06000	3.88606	3,793,880	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			718.37000	0.71837	704,240	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			6,188.65000	6.18865	6,098,760	5.25	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			310.97000	0.31097	299,130	5.25	0.00	0	1,7

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	01/02/2024	Bond Future	9.50	Put		798.51000	0.79851	816,710	4.57	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		3,970.57000	3.97057	3,801,990	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		793.13000	0.79313	811,140	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		3,990.60000	3.99060	3,821,830	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put		788.14000	0.78814	805,960	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call		3,950.92000	3.95092	3,782,530	4.57	0.00	0	
Total R186 Option											0.00	0	3,83
Total For R186											41,753,613.33	377	135,55
R197	On	02/02/2023	Bond Future			328.95616	328.95616	329.27585	329.27585		0.00	0	87
R197	On	04/05/2023	Bond Future			335.38504	335.38504	335.71640	335.71640		0.00	0	
R197	On	03/08/2023	Bond Future			333.25698	333.25698	333.44468	333.44468		0.00	0	
R197	On	02/11/2023	Bond Future			340.32121	340.32121	340.18478	340.18478		0.00	0	
Total R197 Future											0.00	0	87
Total For R197											0.00	0	87
R202	On	02/02/2023	Bond Future			250.71811	250.71811	250.26261	250.26261		0.00	0	1,24
R202	On	04/05/2023	Bond Future			255.61796	255.61796	255.15765	255.15765		0.00	0	4,44
R202	On	03/08/2023	Bond Future			256.09065	256.09065	255.50639	255.50639		0.00	0	46
R202	On	02/11/2023	Bond Future			261.51847	261.51847	260.67123	260.67123		0.00	0	
R202	On	01/02/2024	Bond Future			261.60108	261.60108	260.97821	260.97821		0.00	0	
Total R202 Future											0.00	0	6,15
Total For R202											0.00	0	6,15
R2030	On	02/02/2023	Bond Future			9.76057	91.38754	9.74186	91.47549	9.83	9,138,754.00	100	37,93
R2030	On	04/05/2023	Bond Future			9.85950	93.15091	9.83951	93.24210	10.26	288,581,519.18	3,098	79,65
R2030	On	03/08/2023	Bond Future			9.94331	91.04896	9.93172	91.10021	9.67	182,097,920.00	2,000	5,62
R2030	On	02/11/2023	Bond Future			10.01337	92.95907	10.02235	92.92056	9.20	0.00	0	14
R2030	On	01/02/2024	Bond Future			10.13598	90.71806	10.12360	90.76936	8.87	0.00	0	
Total R2030 Future											479,818,193.18	5,198	123,36
R2030	On	02/02/2023	Bond Future	11.12	Call		6,203.12000	6.20312	6,114,350	13.00	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		2.35000	0.00235	1,530	13.00	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		6,374.57000	6.37457	6,285,920	13.08	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		1,473.92000	1.47392	1,375,360	10.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		316.22000	0.31622	305,610	10.48	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,509.28000	1.50928	1,410,430	10.51	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put		3,186.94000	3.18694	3,272,080	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call		8,025.67000	8.02567	7,937,590	13.83	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put		0.27000	0.00027	0,140	13.83	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call		869.54000	0.86954	781,470	9.97	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		596.61000	0.59661	596,490	9.97	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 02/02/2023 Bond Future	9.83	Call			955.49000	0.95549	864,990	10.05	0.00	0	38
R2030 On 02/02/2023 Bond Future	11.16	Put			1.93000	0.00193	1,230	13.08	0.00	0	38
R2030 On 02/02/2023 Bond Future	11.35	Call			7,183.74000	7.18374	7,095,480	13.44	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.35	Put			0.74000	0.00074	0,430	13.44	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			25.32000	0.02532	15,890	8.09	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			2,619.26000	2.61926	2,697,780	8.09	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			522.20000	0.52220	449,870	9.57	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			305.32000	0.30532	294,420	10.51	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,544.84000	1.54484	1,445,720	10.54	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			294.64000	0.29464	283,470	10.54	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.66	Put			908.23000	0.90823	923,850	9.57	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Call			841.81000	0.84181	754,600	9.94	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			615.75000	0.61575	616,490	9.94	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			542.13000	0.54213	539,580	10.05	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			1,301.98000	1.30198	1,205,120	10.35	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			376.06000	0.37606	367,150	10.35	0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Call			0.04000	0.00004	0,010	6.61	0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			4,518.53000	4.51853	4,606,450	6.61	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			3.42000	0.00342	1,720	7.48	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			3,380.99000	3.38099	3,467,240	7.48	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			6.05000	0.00605	3,240	7.64	0.00	0	38
R2030 On 04/05/2023 Bond Future	12.50	Put			57.57000	0.05757	53,640	12.13	0.00	0	47
R2030 On 04/05/2023 Bond Future	10.54	Call			4,087.65000	4.08765	3,987,790	10.94	0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			959.82000	0.95982	951,150	10.94	0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			4,449.62000	4.44962	4,348,960	11.05	0.00	0	38
R2030 On 04/05/2023 Bond Future	11.34	Put			362.49000	0.36249	352,230	11.72	0.00	0	18
R2030 On 04/05/2023 Bond Future	10.42	Call			3,705.22000	3.70522	3,606,590	10.83	0.00	0	47
R2030 On 04/05/2023 Bond Future	10.42	Put			1,103.50000	1.10350	1,096,060	10.83	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			4,023.10000	4.02310	3,923,410	10.92	0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			132.63000	0.13263	125,990	12.13	0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.50	Call			11,243.69000	11.24369	11,148,570	12.13	0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			971.19000	0.97119	962,610	10.93	0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,711.31000	1.71131	1,629,840	10.21	0.00	0	47
R2030 On 04/05/2023 Bond Future	9.67	Put			2,489.14000	2.48914	2,498,860	10.21	0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,953.04000	1.95304	1,866,990	10.28	0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			842.99000	0.84299	833,520	11.05	0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			6,898.54000	6.89854	6,797,090	11.72	0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			1,763.86000	1.76386	1,762,380	10.45	0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			696.99000	0.69699	645,840	9.98	0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			4,487.81000	4.48781	4,527,850	9.98	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 04/05/2023 Bond Future	9.58	Call			1,527.53000	1.52753	1,450,390	10.16		0.00	0	19
R2030 On 04/05/2023 Bond Future	10.52	Put			982.68000	0.98268	974,180	10.92		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			4,055.33000	4.05533	3,955,560	10.93		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Call			7,943.56000	7.94356	7,843,160	12.00		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			254.24000	0.25424	245,030	12.00		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.04	Call			9,514.67000	9.51467	9,416,840	12.13		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			2,721.74000	2.72174	2,735,790	10.16		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			2,225.17000	2.22517	2,230,310	10.28		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			2,492.69000	2.49269	2,400,020	10.45		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.57	Call			11,506.53000	11.50653	11,411,740	12.13		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			50.35000	0.05035	46,750	12.13		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.40	Call			3,825.39000	3.82539	3,734,770	9.98		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	10.65	Put			1,445.58000	1.44558	1,406,580	10.20		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			798.00000	0.79800	766,640	10.83		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			6,801.31000	6.80131	6,718,820	10.84		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			791.21000	0.79121	759,970	10.84		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			6,834.98000	6.83498	6,752,600	10.85		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			784.31000	0.78431	753,180	10.85		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			219.51000	0.21951	204,070	11.44		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	12.89	Call			12,127.08000	12.12708	12,063,890	11.44		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			148.36000	0.14836	136,420	11.44		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.34	Call			6,767.51000	6.76751	6,684,900	10.83		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Put			1,783.47000	1.78347	1,744,100	9.98		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			4,554.02000	4.55402	4,463,770	10.20		0.00	0	38
R2030 On 03/08/2023 Bond Future	12.59	Call			11,078.35000	11.07835	11,011,660	11.44		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			5,103.98000	5.10398	5,080,410	9.81		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,845.07000	1.84507	1,782,990	9.81		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			5,132.61000	5.13261	5,109,220	9.82		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			1,832.76000	1.83276	1,770,860	9.82		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			5,161.31000	5.16131	5,138,090	9.83		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,820.54000	1.82054	1,758,810	9.83		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			1,529.94000	1.52994	1,608,710	9.91		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			6,458.50000	6.45850	6,486,140	9.89		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			1,548.67000	1.54867	1,627,610	9.89		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			6,487.90000	6.48790	6,515,300	9.90		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			1,539.43000	1.53943	1,618,130	9.90		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			6,517.04000	6.51704	6,544,510	9.91		0.00	0	
Total R2030 Option										0.00	0	19,98
Total For R2030										479,818,193.18	5,198	143,32

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032 On 02/02/2023 Bond Future			10.44266	90.20677	10.36877	90.59983		11.79	1,623,721.86	18	52,06
R2032 On 04/05/2023 Bond Future			10.55198	87.78753	10.47458	88.18972		13.16	0.00	0	173,19
R2032 On 03/08/2023 Bond Future			10.64578	89.58410	10.57290	89.95430		12.38	0.00	0	2,60
R2032 On 02/11/2023 Bond Future			10.73689	87.30209	10.67838	87.59241		11.92	0.00	0	
R2032 On 01/02/2024 Bond Future			10.87017	88.95610	10.79092	89.33942		10.70	0.00	0	
Total R2032 Future									1,623,721.86	18	227,86
R2032 On 02/02/2023 Bond Future	9.31	Call			0.04000	0.00004	0,000	8.48	0.00	0	49
R2032 On 02/02/2023 Bond Future	9.31	Put			5,896.68000	5.89668	6,289,700	8.48	0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Put			2,511.61000	2.51161	2,882,790	10.75	0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Call			11,573.21000	11.57321	11,180,150	16.50	0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			0.01000	0.00001	0,010	16.50	0.00	0	79
R2032 On 02/02/2023 Bond Future	11.50	Call			5,779.97000	5.77997	5,390,290	14.92	0.00	0	
R2032 On 02/02/2023 Bond Future	11.50	Put			9.28000	0.00928	12,660	14.92	0.00	0	8,00
R2032 On 02/02/2023 Bond Future	11.69	Call			6,693.68000	6.69368	6,301,940	15.32	0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			3.69000	0.00369	5,010	15.32	0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			7,407.81000	7.40781	7,015,350	15.64	0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			1.76000	0.00176	2,360	15.64	0.00	0	50
R2032 On 02/02/2023 Bond Future	10.50	Call			1,238.95000	1.23895	1,007,850	12.50	0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			542.46000	0.54246	704,420	12.50	0.00	0	49
R2032 On 02/02/2023 Bond Future	10.67	Call			1,889.25000	1.88925	1,598,290	12.96	0.00	0	79
R2032 On 02/02/2023 Bond Future	10.67	Put			301.33000	0.30133	403,430	12.96	0.00	0	
R2032 On 02/02/2023 Bond Future	11.45	Call			5,538.13000	5.53813	5,149,470	14.82	0.00	0	
R2032 On 02/02/2023 Bond Future	11.45	Put			11.67000	0.01167	16,070	14.82	0.00	0	8,00
R2032 On 02/02/2023 Bond Future	10.38	Call			851.92000	0.85192	671,370	12.16	0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			792.03000	0.79203	1,004,540	12.16	0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			881.40000	0.88140	696,520	12.19	0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			768.23000	0.76823	976,410	12.19	0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Call			911.47000	0.91147	722,280	12.22	0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			745.06000	0.74506	948,930	12.22	0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			340.21000	0.34021	251,610	11.51	0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			1,463.46000	1.46346	1,767,920	11.51	0.00	0	49
R2032 On 02/02/2023 Bond Future	10.22	Call			453.23000	0.45323	341,190	11.70	0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Call			0.25000	0.00025	0,160	9.10	0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Put			4,973.14000	4.97314	5,366,110	9.10	0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			73.58000	0.07358	51,700	10.75	0.00	0	79
R2032 On 02/02/2023 Bond Future	10.22	Put			1,251.73000	1.25173	1,532,750	11.70	0.00	0	
R2032 On 02/02/2023 Bond Future	10.30	Call			634.98000	0.63498	489,260	11.93	0.00	0	8,00
R2032 On 02/02/2023 Bond Future	10.30	Put			1,002.91000	1.00291	1,250,250	11.93	0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Call			3,719.56000	3.71956	3,413,970	13.59	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	Op Interr
R2032 On 04/05/2023 Bond Future	10.53	Call			2,677.06000	2.67706	2,411,270	13.20		0.00	0	7:
R2032 On 04/05/2023 Bond Future	11.06	Put			1,383.90000	1.38390	1,461,150	13.83		0.00	0	7:
R2032 On 04/05/2023 Bond Future	11.37	Call			5,495.83000	5.49583	5,147,490	14.22		0.00	0	4:
R2032 On 04/05/2023 Bond Future	11.37	Put			988.49000	0.98849	1,042,340	14.22		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			2,936.97000	2.93697	2,660,360	13.30		0.00	0	4:
R2032 On 04/05/2023 Bond Future	10.62	Put			2,183.34000	2.18334	2,308,920	13.30		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Put			2,388.84000	2.38884	2,525,240	13.20		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			1,690.20000	1.69020	1,786,800	13.59		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			3,752.52000	3.75252	3,445,880	13.61		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			1,672.65000	1.67265	1,768,200	13.61		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			1,469.20000	1.46920	1,275,720	12.69		0.00	0	7:
R2032 On 04/05/2023 Bond Future	10.03	Put			3,827.29000	3.82729	4,036,000	12.69		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Call			13,822.38000	13.82238	13,421,400	15.61		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Put			58.83000	0.05883	60,040	15.61		0.00	0	4:
R2032 On 04/05/2023 Bond Future	10.89	Call			3,785.77000	3.78577	3,477,910	13.62		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Put			1,655.43000	1.65543	1,749,760	13.62		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Call			4,366.29000	4.36629	4,041,350	13.83		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Put			6,448.21000	6.44821	6,656,530	11.75		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			2,647.16000	2.64716	2,406,430	12.20		0.00	0	1,5:
R2032 On 03/08/2023 Bond Future	11.76	Call			7,166.95000	7.16695	6,827,390	13.71		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			4,051.90000	4.05190	4,181,370	12.20		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			1,385.86000	1.38586	1,416,500	13.71		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			7,202.97000	7.20297	6,863,030	13.73		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			1,375.36000	1.37536	1,405,620	13.73		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			1,302.57000	1.30257	1,140,690	11.75		0.00	0	1,5:
R2032 On 03/08/2023 Bond Future	11.90	Call			7,674.27000	7.67427	7,329,900	13.87		0.00	0	5,0:
R2032 On 03/08/2023 Bond Future	11.90	Put			1,245.12000	1.24512	1,270,950	13.87		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			7,130.97000	7.13097	6,791,800	13.70		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			1,396.43000	1.39643	1,427,460	13.70		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			2,646.76000	2.64676	2,699,120	12.36		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			5,317.40000	5.31740	5,078,980	12.37		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,630.02000	2.63002	2,681,920	12.37		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			5,348.17000	5.34817	5,109,290	12.38		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			2,613.08000	2.61308	2,664,520	12.38		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			5,286.40000	5.28640	5,048,440	12.36		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Call			6,993.46000	6.99346	6,708,860	11.64		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			2,138.57000	2.13857	2,237,290	11.64		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			7,025.98000	7.02598	6,740,850	11.65		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			2,126.12000	2.12612	2,224,310	11.65		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			7,058.53000	7.05853	6,772,880	11.66		0.00	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
R2032	On	01/02/2024	Bond Future	11.85	Put			2,113.73000	2.11373	2,211,400	11.66	0.00	0	
Total R2032 Option												0.00	0	40,50
Total For R2032												1,623,721.86	18	268,36
R2035	On	02/02/2023	Bond Future			10.98383	89.99951	10.97041	90.07922		13.29	0.00	0	99,60
R2035	On	04/05/2023	Bond Future			11.09633	87.23303	11.08213	87.31577		14.82	0.00	0	143,20
R2035	On	03/08/2023	Bond Future			11.19666	89.01779	11.18881	89.06267		14.68	133,526,685.00	1,500	1,50
R2035	On	02/11/2023	Bond Future			11.29801	86.37832	11.30511	86.33849		14.53	0.00	0	10
R2035	On	01/02/2024	Bond Future			11.43969	88.01564	11.43148	88.06070		13.83	0.00	0	
Total R2035 Future												133,526,685.00	1,500	244,54
R2035	On	02/02/2023	Bond Future	9.81	Call			0.35000	0.00035	0,160	12.16	0.00	0	50
R2035	On	02/02/2023	Bond Future	11.94	Call			5,516.49000	5.51649	5,430,850	14.78	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			16.97000	0.01697	11,040	14.78	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			5,729.24000	5.72924	5,644,540	14.85	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			13.73000	0.01373	8,740	14.85	0.00	0	30
R2035	On	02/02/2023	Bond Future	13.22	Call			12,017.39000	12.01739	11,937,680	16.36	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			718.46000	0.71846	615,490	13.11	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			1,258.18000	1.25818	1,234,920	13.11	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,231.35000	1.23135	1,113,030	13.37	0.00	0	90
R2035	On	02/02/2023	Bond Future	11.05	Put			760.15000	0.76015	721,540	13.37	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,266.38000	1.26638	1,147,620	13.38	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			6,774.83000	6.77483	6,854,030	12.10	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			291.34000	0.29134	224,580	12.78	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			2,164.50000	2.16450	2,177,450	12.78	0.00	0	50
R2035	On	02/02/2023	Bond Future	10.86	Call			668.71000	0.66871	568,440	13.08	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			1,328.47000	1.32847	1,307,910	13.08	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			693.34000	0.69334	591,670	13.09	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			0.00000	0.00000	0,000	16.36	0.00	0	90
R2035	On	02/02/2023	Bond Future	10.30	Call			34.53000	0.03453	20,380	12.34	0.00	0	90
R2035	On	02/02/2023	Bond Future	10.30	Put			4,152.72000	4.15272	4,218,280	12.34	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			217.19000	0.21719	161,330	12.70	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			2,459.03000	2.45903	2,482,880	12.70	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			264.86000	0.26486	201,730	12.76	0.00	0	30
R2035	On	02/02/2023	Bond Future	11.06	Put			736.23000	0.73623	697,180	13.38	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put			7,305.18000	7.30518	7,384,700	12.16	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			0.56000	0.00056	0,250	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			7,039.43000	7.03943	7,118,830	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			0.88000	0.00088	0,370	12.10	0.00	0	30
R2035	On	02/02/2023	Bond Future	10.64	Put			2,260.67000	2.26067	2,277,250	12.76	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			1,293.05000	1.29305	1,271,090	13.09	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2035 On 04/05/2023 Bond Future	11.20	Put			2,526.76000	2.52676	2,507,500	15.12		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,243.07000	3.24307	3,140,850	15.13		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			4,430.49000	4.43049	4,429,290	14.27		0.00	0	
R2035 On 04/05/2023 Bond Future	11.05	Call			2,736.58000	2.73658	2,637,240	14.89		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.87	Put			1,270.15000	1.27015	1,247,170	16.12		0.00	0	71
R2035 On 04/05/2023 Bond Future	12.46	Call			8,195.71000	8.19571	8,094,040	16.98		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			667.30000	0.66730	648,370	16.98		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			3,210.15000	3.21015	3,108,150	15.12		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Put			8,071.22000	8.07122	8,109,040	13.61		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,190.30000	1.19030	1,115,200	14.06		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.21	Put			2,502.06000	2.50206	2,482,580	15.13		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,275.96000	3.27596	3,173,720	15.15		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			2,477.38000	2.47738	2,457,880	15.15		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,553.16000	1.55316	1,469,220	14.27		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.55	Call			1,445.28000	1.44528	1,363,840	14.20		0.00	0	71
R2035 On 04/05/2023 Bond Future	10.55	Put			4,628.73000	4.62873	4,630,030	14.20		0.00	0	
R2035 On 04/05/2023 Bond Future	11.05	Put			2,924.21000	2.92421	2,907,610	14.89		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			3,112.66000	3.11266	3,011,150	15.07		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			2,602.47000	2.60247	2,583,700	15.07		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			442.47000	0.44247	397,550	13.61		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			11,370.53000	11.37053	11,275,520	17.75		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			280.99000	0.28099	268,720	17.75		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.80	Call			5,413.03000	5.41303	5,307,060	16.02		0.00	0	
R2035 On 04/05/2023 Bond Future	11.80	Put			1,367.86000	1.36786	1,344,630	16.02		0.00	0	1,000
R2035 On 04/05/2023 Bond Future	11.87	Call			5,695.16000	5.69516	5,589,440	16.12		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Put			5,176.64000	5.17664	5,184,280	14.06		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			2,255.24000	2.25524	2,158,460	15.60		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			6,653.96000	6.65396	6,512,250	15.61		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			2,239.39000	2.23939	2,142,560	15.61		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			6,691.01000	6.69101	6,549,730	15.62		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			2,223.41000	2.22341	2,127,010	15.62		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			6,616.73000	6.61673	6,475,070	15.60		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			4,793.56000	4.79356	4,785,140	14.70		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			4,208.13000	4.20813	4,159,880	14.70		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			4,824.10000	4.82410	4,816,080	14.71		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			4,183.16000	4.18316	4,135,310	14.71		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			4,854.73000	4.85473	4,847,100	14.73		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			4,158.32000	4.15832	4,110,860	14.73		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,299.06000	3.29906	3,292,140	14.51		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			7,307.41000	7.30741	7,255,500	14.49		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	01/02/2024	Bond Future	12.18	Put			3,333.89000	3.33389	3,327,040	14.49	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call			7,341.24000	7.34124	7,289,290	14.50	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put			3,316.43000	3.31643	3,309,540	14.50	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call			7,375.10000	7.37510	7,323,120	14.51	0.00	0	
Total R2035 Option												0.00	0	11,82
Total For R2035												133,526,685.00	1,500	256,36
R2037	On	02/02/2023	Bond Future			11.21754	81.20166	11.18386	81.40357		15.11	0.00	0	39,26
R2037	On	04/05/2023	Bond Future			11.33453	82.76844	11.29934	82.97566		16.03	331,073.76	4	60,72
R2037	On	03/08/2023	Bond Future			11.44250	80.20374	11.41238	80.37797		16.73	0.00	0	71,08
R2037	On	02/11/2023	Bond Future			11.53956	81.88658	11.52244	81.98400		15.76	0.00	0	
R2037	On	01/02/2024	Bond Future			11.67315	79.18437	11.64096	79.36405		15.83	0.00	0	
Total R2037 Future												331,073.76	4	171,08
R2037	On	02/02/2023	Bond Future	11.05	Call			628.30000	0.62830	490,240	14.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			1,438.12000	1.43812	1,501,970	14.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			752.03000	0.75203	601,020	14.85	0.00	0	51
R2037	On	02/02/2023	Bond Future	11.10	Put			1,257.98000	1.25798	1,308,880	14.85	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			4,572.29000	4.57229	4,362,380	16.41	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			45.87000	0.04587	37,870	16.41	0.00	0	51
R2037	On	02/02/2023	Bond Future	11.03	Call			582.73000	0.58273	450,000	14.72	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			1,514.56000	1.51456	1,583,740	14.72	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			605.24000	0.60524	469,830	14.74	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			1,476.03000	1.47603	1,542,530	14.74	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call			5,184.49000	5.18449	4,995,760	17.15	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put			1,530.88000	1.53088	1,549,370	17.15	0.00	0	71
R2037	On	04/05/2023	Bond Future	11.03	Call			2,119.81000	2.11981	1,979,800	15.70	0.00	0	41
R2037	On	04/05/2023	Bond Future	11.03	Put			3,732.02000	3.73202	3,799,230	15.70	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call			2,900.28000	2.90028	2,741,600	16.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			2,896.39000	2.89639	2,944,930	16.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			2,931.67000	2.93167	2,772,320	16.13	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			2,868.82000	2.86882	2,916,690	16.13	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call			1,914.08000	1.91408	1,780,200	15.58	0.00	0	71
R2037	On	04/05/2023	Bond Future	10.95	Put			4,014.20000	4.01420	4,087,540	15.58	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put			1,803.29000	1.80329	1,827,040	16.89	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			12,837.14000	12.83714	12,628,290	19.21	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			188.23000	0.18823	186,600	19.21	0.00	0	41
R2037	On	04/05/2023	Bond Future	11.32	Call			2,963.22000	2.96322	2,803,200	16.14	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			2,841.47000	2.84147	2,888,670	16.14	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call			4,567.61000	4.56761	4,384,140	16.89	0.00	0	41
R2037	On	03/08/2023	Bond Future	12.14	Call			6,483.91000	6.48391	6,257,670	17.63	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
R2037 On 03/08/2023 Bond Future	12.14	Put			2,425.48000	2.42548	2,373,470	17.63		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			6,410.56000	6.41056	6,184,480	17.61		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			2,459.61000	2.45961	2,407,760	17.61		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			6,447.10000	6.44710	6,220,940	17.62		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			2,442.38000	2.44238	2,390,450	17.62		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			4,600.35000	4.60035	4,539,170	15.82		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			4,787.69000	4.78769	4,628,940	15.83		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			4,574.17000	4.57417	4,512,840	15.83		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			4,818.35000	4.81835	4,659,160	15.84		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			4,548.12000	4.54812	4,486,350	15.84		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			4,757.10000	4.75710	4,598,500	15.82		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			7,217.76000	7.21776	7,089,180	16.45		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			3,549.68000	3.54968	3,600,780	16.45		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			7,251.59000	7.25159	7,122,460	16.46		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			3,531.36000	3.53136	3,581,910	16.46		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			7,184.28000	7.18428	7,055,650	16.44		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			3,568.40000	3.56840	3,619,450	16.44		0.00	0	
Total R2037 Option										0.00	0	3,76
Total For R2037										331,073.76	4	174,84
R2040 On 02/02/2023 Bond Future			11.39242	82.36920	11.34866	82.64967		16.15		494,215.20	6	88,71
R2040 On 04/05/2023 Bond Future			11.50892	83.95855	11.46333	84.24576		17.16		0.00	0	35,30
R2040 On 03/08/2023 Bond Future			11.61694	81.16772	11.57571	81.42306		17.96		405,838,600.00	5,000	86,34
R2040 On 02/11/2023 Bond Future			11.71416	82.87091	11.68479	83.05001		16.95		0.00	0	8
R2040 On 01/02/2024 Bond Future			11.84602	79.93683	11.80191	80.20088		17.08		0.00	0	
Total R2040 Future										406,332,815.20	5,006	210,51
R2040 On 02/02/2023 Bond Future	10.18	Call			0.42000	0.00042	0,140	14.67		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			8,076.54000	8.07654	8,356,730	14.67		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			26.25000	0.02625	26,140	18.12		0.00	0	38
R2040 On 02/02/2023 Bond Future	11.12	Call			463.88000	0.46388	352,160	15.91		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			68.15000	0.06815	70,530	17.74		0.00	0	56
R2040 On 02/02/2023 Bond Future	10.96	Call			220.25000	0.22025	153,620	15.62		0.00	0	38
R2040 On 02/02/2023 Bond Future	10.93	Put			2,948.74000	2.94874	3,169,850	15.57		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			5,460.68000	5.46068	5,180,280	18.06		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			30.44000	0.03044	30,510	18.06		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			5,629.34000	5.62934	5,348,760	18.12		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			444.71000	0.44471	336,000	15.89		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			2,000.97000	2.00097	2,172,730	15.89		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			1,954.02000	1.95402	2,122,770	15.91		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			614.06000	0.61406	480,740	16.04		0.00	0	56

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2040 On 02/02/2023 Bond Future	11.19	Put			1,643.59000	1.64359	1,790,740	16.04	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			4,507.12000	4.50712	4,229,030	17.74	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			0.57000	0.00057	0,200	14.64	0.00	0	38
R2040 On 02/02/2023 Bond Future	10.21	Put			7,854.42000	7.85442	8,134,520	14.64	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			188.29000	0.18829	128,930	15.57	0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			2,778.15000	2.77815	2,991,990	15.62	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			426.09000	0.42609	320,410	15.87	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			2,048.56000	2.04856	2,223,350	15.87	0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			3,045.97000	3.04597	2,780,430	17.03	0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,638.91000	1.63891	1,440,660	16.26	0.00	0	38
R2040 On 04/05/2023 Bond Future	12.05	Put			1,812.33000	1.81233	1,794,380	18.11	0.00	0	68
R2040 On 04/05/2023 Bond Future	12.78	Call			8,562.87000	8.56287	8,250,600	19.35	0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			864.53000	0.86453	839,470	19.35	0.00	0	38
R2040 On 04/05/2023 Bond Future	11.41	Call			3,013.30000	3.01330	2,748,900	17.01	0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			3,351.29000	3.35129	3,374,100	17.01	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Put			9,304.47000	9.30447	9,526,410	15.74	0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			3,320.41000	3.32041	3,342,080	17.03	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			3,078.80000	3.07880	2,812,300	17.04	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			3,289.78000	3.28978	3,310,490	17.04	0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,234.03000	1.23403	1,069,700	16.04	0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			6,078.31000	6.07831	6,201,190	16.04	0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Put			3,140.01000	3.14001	3,156,100	17.13	0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			5,391.26000	5.39126	5,086,100	18.11	0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Put			5,186.38000	5.18638	5,275,340	16.26	0.00	0	
R2040 On 04/05/2023 Bond Future	11.03	Call			1,906.68000	1.90668	1,689,420	16.41	0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Put			4,716.97000	4.71697	4,786,920	16.41	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			457.43000	0.45743	392,160	15.74	0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			11,591.86000	11.59186	11,307,860	20.47	0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			409.48000	0.40948	412,690	20.47	0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Call			3,245.21000	3.24521	2,974,090	17.13	0.00	0	48
R2040 On 03/08/2023 Bond Future	12.22	Call			6,709.62000	6.70962	6,436,880	19.06	0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,858.51000	2.85851	2,841,110	19.06	0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			6,747.78000	6.74778	6,474,770	19.08	0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,839.17000	2.83917	2,821,500	19.08	0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,671.32000	6.67132	6,398,850	19.05	0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,877.77000	2.87777	2,860,640	19.05	0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,349.21000	5.34921	5,345,120	16.75	0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,736.79000	4.73679	4,552,940	16.77	0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,319.07000	5.31907	5,314,320	16.77	0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,768.24000	4.76824	4,583,760	16.78	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2040	On	02/11/2023	Bond Future	11.60	Put		5.288.79000	5.28879	5,283,410	16.78		0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		4,705.12000	4.70512	4,521,930	16.75		0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		7,321.14000	7.32114	7,165,520	17.77		0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,246.71000	4.24671	4,355,140	17.77		0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		7,355.97000	7.35597	7,199,930	17.78		0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,225.11000	4.22511	4,333,120	17.78		0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		7,390.84000	7.39084	7,234,390	17.79		0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,203.61000	4.20361	4,311,210	17.79		0.00	0	
Total R2040 Option												0.00	0	6,28
Total For R2040												406,332,815.20	5,006	216,75
R2044	On	02/02/2023	Bond Future			11.45169	78.85347	11.40285	79.17103	17.24		0.00	0	35,98
R2044	On	04/05/2023	Bond Future			11.56334	80.37498	11.51253	80.69995	18.33		0.00	0	51,87
R2044	On	03/08/2023	Bond Future			11.66680	77.63609	11.61985	77.93153	19.23		0.00	0	21,47
R2044	On	02/11/2023	Bond Future			11.75975	79.26511	11.72370	79.48870	18.16		0.00	0	
R2044	On	01/02/2024	Bond Future			11.88507	76.38780	11.83487	76.69370	18.33		0.00	0	
Total R2044 Future												0.00	0	109,28
R2044	On	02/02/2023	Bond Future	12.00	Call		3,868.43000	3.86843	3,547,880	18.27		0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Call		2,313.51000	2.31351	2,014,550	17.65		0.00	0	1,70
R2044	On	02/02/2023	Bond Future	11.00	Put		2,917.05000	2.91705	3,152,300	16.29		0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Call		2,556.36000	2.55636	2,251,010	17.75		0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Put		344.60000	0.34460	356,810	17.75		0.00	0	2,50
R2044	On	02/02/2023	Bond Future	11.90	Call		3,328.14000	3.32814	3,011,020	18.06		0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Put		192.56000	0.19256	193,000	18.06		0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		435.55000	0.43555	300,250	16.57		0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		127.31000	0.12731	124,320	18.27		0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.16	Call		454.41000	0.45441	315,320	16.58		0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		2,065.47000	2.06547	2,243,940	16.58		0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call		535.64000	0.53564	381,110	16.66		0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Put		1,877.62000	1.87762	2,040,650	16.66		0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		2,114.12000	2.11412	2,296,380	16.57		0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Put		413.89000	0.41389	432,490	17.65		0.00	0	
R2044	On	02/02/2023	Bond Future	11.10	Call		349.24000	0.34924	232,610	16.47		0.00	0	1,70
R2044	On	02/02/2023	Bond Future	11.10	Put		2,366.74000	2.36674	2,567,670	16.47		0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		417.19000	0.41719	285,670	16.55		0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		2,163.36000	2.16336	2,349,400	16.55		0.00	0	
R2044	On	02/02/2023	Bond Future	10.30	Call		0.88000	0.00088	0,340	15.78		0.00	0	
R2044	On	02/02/2023	Bond Future	10.30	Put		7,776.02000	7.77602	8,093,040	15.78		0.00	0	
R2044	On	02/02/2023	Bond Future	10.75	Call		47.47000	0.04747	23,390	15.94		0.00	0	2,50
R2044	On	02/02/2023	Bond Future	10.75	Put		4,504.63000	4.50463	4,798,110	15.94		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2044 On 02/02/2023 Bond Future	11.00	Call			214.60000	0.21460	132,290	16.29		0.00	0	2,50
R2044 On 04/05/2023 Bond Future	11.42	Put			3,568.95000	3.56895	3,612,730	18.19		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,003.83000	3.00383	2,721,520	18.21		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			6,126.89000	6.12689	5,788,800	19.71		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			3,536.49000	3.53649	3,579,150	18.21		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			1,621.77000	1.62177	1,608,650	19.71		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.41	Call			2,939.01000	2.93901	2,658,950	18.17		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,601.66000	3.60166	3,646,570	18.17		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,971.34000	2.97134	2,690,150	18.19		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			4,124.42000	4.12442	3,811,430	18.78		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			2,624.64000	2.62464	2,636,620	18.78		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			5,094.59000	5.09459	4,766,890	19.25		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			2,066.99000	2.06699	2,064,260	19.25		0.00	0	4,10
R2044 On 03/08/2023 Bond Future	12.16	Put			3,163.27000	3.16327	3,162,410	20.30		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,490.41000	6.49041	6,193,730	20.32		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			3,142.44000	3.14244	3,141,200	20.32		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			6,414.97000	6.41497	6,118,840	20.28		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,184.46000	3.18446	3,183,770	20.28		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,452.55000	6.45255	6,156,250	20.30		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			4,652.47000	4.65247	4,447,920	17.92		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,681.44000	5.68144	5,700,480	17.92		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,684.17000	4.68417	4,478,880	17.93		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,649.64000	5.64964	5,667,940	17.93		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			4,621.13000	4.62113	4,417,040	17.90		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,713.69000	5.71369	5,733,190	17.90		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,585.98000	4.58598	4,714,560	18.99		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			7,206.22000	7.20622	7,028,720	19.00		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,562.94000	4.56294	4,691,340	19.00		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			7,240.94000	7.24094	7,062,950	19.01		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,540.03000	4.54003	4,667,940	19.01		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			7,171.55000	7.17155	6,994,230	18.99		0.00	0	
Total R2044 Option										0.00	0	24,60
Total For R2044										0.00	0	133,91
R2048 On 02/02/2023 Bond Future			11.29572	82.75376	11.25186	83.05134		16.96		0.00	0	55,70
R2048 On 04/05/2023 Bond Future			11.39754	79.89172	11.35191	80.19647		19.04		0.00	0	249,80
R2048 On 03/08/2023 Bond Future			11.49191	81.48876	11.45016	81.76336		18.93		0.00	0	
R2048 On 02/11/2023 Bond Future			11.57766	78.77427	11.54654	78.97610		18.83	1,024,065,510.00		13,000	
R2048 On 01/02/2024 Bond Future			11.69165	80.30407	11.64709	80.58830		17.61	1,043,952,910.00		13,000	13,00
Total R2048 Future									2,068,018,420.00		26,000	318,64

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2048 On 02/02/2023 Bond Future	10.40	Call			10.22000	0.01022	4,030	15.55		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Put			6,200.03000	6.20003	6,491,420	15.55		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			456.97000	0.45697	321,610	16.48		0.00	0	2,90
R2048 On 02/02/2023 Bond Future	11.00	Put			2,204.27000	2.20427	2,366,490	16.48		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			584.97000	0.58497	427,210	16.60		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			1,863.39000	1.86339	1,999,460	16.61		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			632.43000	0.63243	467,190	16.63		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			1,817.52000	1.81752	1,949,860	16.63		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			682.34000	0.68234	509,720	16.67		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Put			1,727.93000	1.72793	1,852,890	16.67		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			1,909.98000	1.90998	2,049,800	16.60		0.00	0	
R2048 On 02/02/2023 Bond Future	11.60	Call			2,669.91000	2.66991	2,376,480	17.67		0.00	0	2,90
R2048 On 02/02/2023 Bond Future	11.60	Put			360.61000	0.36061	364,760	17.67		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			3,197.49000	3.19749	2,897,060	17.87		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Put			246.62000	0.24662	243,770	17.87		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			608.40000	0.60840	446,890	16.61		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			3,420.22000	3.42022	3,438,240	19.23		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,337.12000	3.33712	3,052,330	19.19		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			3,484.19000	3.48419	3,504,150	19.19		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,372.19000	3.37219	3,086,420	19.21		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			3,452.08000	3.45208	3,471,060	19.21		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,407.42000	3.40742	3,120,690	19.23		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			7,064.09000	7.06409	6,768,150	19.89		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,974.17000	2.97417	2,952,830	19.89		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			7,103.99000	7.10399	6,807,780	19.91		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,954.10000	2.95410	2,932,490	19.91		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			7,024.23000	7.02423	6,728,360	19.88		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,994.37000	2.99437	2,973,100	19.88		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			5,144.78000	5.14478	4,933,910	18.80		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,579.44000	5.57944	5,570,400	18.80		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			5,178.49000	5.17849	4,966,960	18.82		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,547.55000	5.54755	5,537,850	18.82		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			5,111.16000	5.11116	4,900,680	18.79		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,611.51000	5.61151	5,602,860	18.79		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			7,663.99000	7.66399	7,298,540	18.10		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,559.69000	4.55969	4,478,470	18.10		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			7,700.48000	7.70048	7,334,820	18.11		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,536.69000	4.53669	4,455,260	18.11		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			7,627.54000	7.62754	7,262,620	18.08		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,582.81000	4.58281	4,502,120	18.08		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total R2048 Option													0.00	0	5,80
Total For R2048													2,068,018,420.00	26,000	324,44
R209	On	02/02/2023	Bond Future			11.03655	69.41325	11.00786	69.56263		15.13		0.00	0	11,60
R209	On	04/05/2023	Bond Future			11.14072	67.60123	11.11078	67.75469		16.81		0.00	0	17,90
R209	On	03/08/2023	Bond Future			11.23217	68.98466	11.20729	69.11035		16.69		0.00	0	1,60
R209	On	02/11/2023	Bond Future			11.32118	67.27927	11.30891	67.34034		16.46		0.00	0	5,70
R209	On	01/02/2024	Bond Future			11.44168	68.55405	11.41526	68.68341		15.72		0.00	0	
Total R209 Future													0.00	0	37,01
R209	On	02/02/2023	Bond Future	10.78	Call			372.42000	0.37242	281,630	14.74		0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			1,575.45000	1.57545	1,634,040	14.74		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			388.35000	0.38835	295,430	14.76		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			1,537.95000	1.53795	1,594,410	14.76		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			404.79000	0.40479	309,690	14.78		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			1,501.03000	1.50103	1,555,310	14.78		0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call			3,649.24000	3.64924	3,511,690	17.66		0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put			1,691.86000	1.69186	1,707,770	17.66		0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call			7,210.26000	7.21026	7,055,970	19.33		0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put			577.74000	0.57774	576,910	19.33		0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.09	Call			2,439.91000	2.43991	2,317,610	16.96		0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put			6,537.55000	6.53755	6,635,520	15.44		0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call			1,134.65000	1.13465	1,046,310	16.04		0.00	0	2,50
R209	On	04/05/2023	Bond Future	10.50	Put			4,374.76000	4.37476	4,439,880	16.04		0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call			2,204.40000	2.20440	2,086,510	16.81		0.00	0	2,50
R209	On	04/05/2023	Bond Future	11.00	Put			2,776.48000	2.77648	2,812,050	16.81		0.00	0	6,20
R209	On	04/05/2023	Bond Future	11.09	Put			2,546.71000	2.54671	2,577,870	16.96		0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,466.73000	2.46673	2,344,060	16.98		0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			2,522.10000	2.52210	2,552,890	16.98		0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,493.83000	2.49383	2,370,650	17.00		0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			2,497.84000	2.49784	2,528,120	17.00		0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call			482.22000	0.48222	426,730	15.44		0.00	0	50
R209	On	03/08/2023	Bond Future	11.94	Call			5,630.08000	5.63008	5,452,130	17.67		0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			2,062.18000	2.06218	2,009,920	17.67		0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			5,662.17000	5.66217	5,484,210	17.68		0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			2,047.44000	2.04744	1,995,170	17.68		0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			5,597.85000	5.59785	5,419,920	17.65		0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			2,076.84000	2.07684	2,024,600	17.65		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			4,030.80000	4.03080	3,978,030	16.57		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			3,876.20000	3.87620	3,884,500	16.57		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			4,057.35000	4.05735	4,004,460	16.58		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R209	On	02/11/2023	Bond Future	11.35	Put			3,853.13000	3.85313	3,861,310	16.58	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call			4,004.32000	4.00432	3,951,430	16.56	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			3,899.39000	3.89939	3,907,570	16.56	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call			6,355.75000	6.35575	6,259,810	16.41	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put			2,975.32000	2.97532	3,008,740	16.41	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call			6,385.61000	6.38561	6,289,230	16.42	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			2,959.60000	2.95960	2,992,580	16.42	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call			6,326.17000	6.32617	6,230,150	16.40	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put			2,991.38000	2.99138	3,024,720	16.40	0.00	0	
Total R209 Option												0.00	0	21,25
Total For R209												0.00	0	58,26
R210	On	02/02/2023	Bond Future			223.13296	223.13296	223.12457	223.12457			0.00	0	31
R210	On	04/05/2023	Bond Future			224.40509	224.40509	224.40016	224.40016			0.00	0	7
R210	On	03/08/2023	Bond Future			229.04880	229.04880	228.94259	228.94259			0.00	0	30
R210	On	02/11/2023	Bond Future			230.74110	230.74110	230.40692	230.40692			0.00	0	
R210	On	01/02/2024	Bond Future			235.17589	235.17589	235.05629	235.05629			0.00	0	
Total R210 Future												0.00	0	74
Total For R210												0.00	0	74
R213	On	02/02/2023	Bond Future			10.20752	85.74981	10.15878	85.98355		11.08	0.00	0	20,45
R213	On	04/05/2023	Bond Future			10.30898	83.85268	10.25776	84.09240		12.15	0.00	0	32,87
R213	On	03/08/2023	Bond Future			10.39534	85.56816	10.35012	85.77468		11.26	0.00	0	
R213	On	02/11/2023	Bond Future			10.48305	83.80830	10.45427	83.93643		10.91	0.00	0	1,9
R213	On	01/02/2024	Bond Future			10.61924	85.39793	10.56998	85.61104		9.84	0.00	0	
Total R213 Future												0.00	0	55,23
R213	On	02/02/2023	Bond Future	9.16	Call			0.02000	0.00002	0,010	7.62	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			4,979.91000	4.97991	5,213,640	7.62	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			9,109.43000	9.10943	8,875,640	15.81	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			0.12000	0.00012	0,070	15.81	0.00	0	97
R213	On	02/02/2023	Bond Future	10.35	Call			1,315.41000	1.31541	1,120,540	11.38	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			403.15000	0.40315	442,020	11.38	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			878.32000	0.87832	712,830	10.95	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			632.71000	0.63271	700,960	10.95	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			1,596.95000	1.59695	1,389,790	11.62	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			306.81000	0.30681	333,390	11.62	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			406.47000	0.40647	297,740	10.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			1,125.20000	1.12520	1,250,210	10.30	0.00	0	47
R213	On	02/02/2023	Bond Future	10.22	Call			906.96000	0.90696	739,070	10.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			613.50000	0.61350	679,350	10.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			936.10000	0.93610	765,740	11.02	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R213	On	02/02/2023	Bond Future	10.23	Put		594.83000	0.59483	658,210	11.02		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		1,331.81000	1.33181	1,365,350	12.67		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		3,538.29000	3.53829	3,333,190	12.65		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		1,361.00000	1.36100	1,395,620	12.65		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		3,568.94000	3.56894	3,363,300	12.66		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		1,346.34000	1.34634	1,380,420	12.66		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		3,599.70000	3.59970	3,393,520	12.67		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		6,638.37000	6.63837	6,474,900	12.62		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		1,037.09000	1.03709	1,080,140	12.62		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		6,571.69000	6.57169	6,408,830	12.60		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		1,054.17000	1.05417	1,097,830	12.60		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		6,605.02000	6.60502	6,441,850	12.61		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		1,045.60000	1.04560	1,088,950	12.61		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		2,134.92000	2.13492	2,127,370	11.45		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		5,064.54000	5.06454	4,928,730	11.46		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		2,120.99000	2.12099	2,113,310	11.46		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		5,007.28000	5.00728	4,871,740	11.44		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		2,148.94000	2.14894	2,141,530	11.44		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		5,035.88000	5.03588	4,900,200	11.45		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		6,531.45000	6.53145	6,369,340	10.85		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,771.74000	1.77174	1,822,740	10.85		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		6,561.38000	6.56138	6,398,990	10.86		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,761.47000	1.76147	1,812,190	10.86		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		6,501.55000	6.50155	6,339,720	10.84		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,782.07000	1.78207	1,833,350	10.84		0.00	0	
Total R213 Option												0.00	0	3,25
Total For R213												0.00	0	58,46
R214	On	02/02/2023	Bond Future			11.31165	66.15877	11.25279	66.47674	16.81		0.00	0	68,05
R214	On	04/05/2023	Bond Future			11.41175	64.13731	11.35070	64.46255	18.81		0.00	0	22,78
R214	On	03/08/2023	Bond Future			11.50139	65.44952	11.44382	65.75222	18.71		0.00	0	2,96
R214	On	02/11/2023	Bond Future			11.59113	63.52175	11.54377	63.76753	18.61		0.00	0	
R214	On	01/02/2024	Bond Future			11.71221	64.72586	11.65081	65.03951	17.79		0.00	0	
Total R214 Future												0.00	0	93,81
R214	On	02/02/2023	Bond Future		Call		0.00000	0.00000	0,000	16.17		0.00	0	
R214	On	02/02/2023	Bond Future		Put		33,523.26000	33.52326	33,841,230	16.17		0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Call		3.31000	0.00331	0,970	15.27		0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,991.65000	2.99165	2,678,610	17.92		0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put		128.63000	0.12863	133,560	17.92		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		518.16000	0.51816	360,960	16.50		0.00	0	

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	02/02/2023	Bond Future	11.09	Put		1,410.60000	1.41060	1,571,370	16.50	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		538.11000	0.53811	377,300	16.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Call		2,124.38000	2.12438	1,829,030	17.52	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.60	Put		283.95000	0.28395	306,570	17.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call		360.01000	0.36001	235,760	16.33	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put		1,754.20000	1.75420	1,947,920	16.33	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		479.62000	0.47962	329,840	16.46	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Put		2,186.78000	2.18678	2,414,780	16.15	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Put		5,513.52000	5.51352	5,829,150	15.27	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Call		227.98000	0.22798	138,010	16.15	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.07	Put		1,483.04000	1.48304	1,651,230	16.46	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		498.64000	0.49864	345,160	16.48	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		1,446.54000	1.44654	1,611,030	16.48	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		1,375.17000	1.37517	1,532,330	16.52	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,728.23000	2.72823	2,521,320	19.06	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		2,571.81000	2.57181	2,690,140	19.06	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,671.46000	2.67146	2,466,390	19.02	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		2,621.75000	2.62175	2,741,920	19.02	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,699.78000	2.69978	2,493,790	19.04	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		2,596.68000	2.59668	2,715,930	19.04	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,256.66000	2.25666	2,268,680	19.75	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,851.51000	5.85151	5,560,630	19.76	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,241.13000	2.24113	2,252,950	19.76	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,786.30000	5.78630	5,495,990	19.73	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,272.31000	2.27231	2,284,700	19.73	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,818.88000	5.81888	5,528,200	19.75	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		4,047.83000	4.04783	3,847,220	18.56	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,486.23000	4.48623	4,531,400	18.56	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		4,074.72000	4.07472	3,873,400	18.57	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,460.53000	4.46053	4,504,990	18.57	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		4,021.23000	4.02123	3,821,110	18.54	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,512.28000	4.51228	4,557,940	18.54	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,596.67000	3.59667	3,723,300	18.26	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		6,058.89000	6.05889	5,871,120	18.28	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,578.06000	3.57806	3,703,940	18.28	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		6,088.26000	6.08826	5,900,240	18.29	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,559.30000	3.55930	3,684,930	18.29	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		6,029.32000	6.02932	5,842,300	18.26	0.00	0	
Total R214 Option											0.00	0	4,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										0.00	0	98,41
Total for Bond										3,131,404,522.33	38,103	1,941,74
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 02/02/2023 GOVI			867.18300	867.18300	869.37600	869.37600			1,118,666,070.00	129	14
GOVI On 04/05/2023 GOVI			883.91600	883.91600	886.16500	886.16500			2,280,503,280.00	258	78
GOVI On 03/08/2023 GOVI			901.99300	901.99300	903.89100	903.89100			0.00	0	
GOVI On 02/11/2023 GOVI			920.90100	920.90100	921.95700	921.95700			0.00	0	
GOVI On 01/02/2024 GOVI			938.41900	938.41900	940.36500	940.36500			0.00	0	
Total GOVI Future									3,399,169,350.00	387	95
GOVI On 02/02/2023 GOVI	850.82	Call			185,560.00000	18.55600	163,630,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			185,460.00000	18.54600	163,530,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			185,360.00000	18.53600	163,430,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			332,950.00000	33.29500	310,460,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			332,850.00000	33.28500	310,360,000		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			333,050.00000	33.30500	310,560,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Call			666,810.00000	66.68100	647,830,000		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			666,710.00000	66.67100	647,730,000		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			666,610.00000	66.66100	647,630,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			361,570.00000	36.15700	351,010,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			361,470.00000	36.14700	350,910,000		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			361,370.00000	36.13700	350,810,000		0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Call			603,750.00000	60.37500	584,290,000		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			603,650.00000	60.36500	584,190,000		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			603,850.00000	60.38500	584,390,000		0.00	0	
GOVI On 01/02/2024 GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For GOVI										3,399,169,350.00	387	93
Total for GOVI										3,399,169,350.00	387	93
AL37 On 02/02/2023 Index Future			869.66500	869.66500	871.41700	871.41700				0.00	0	
AL37 On 04/05/2023 Index Future			886.44600	886.44600	888.24500	888.24500				0.00	0	
AL37 On 03/08/2023 Index Future			904.57500	904.57500	906.01200	906.01200				0.00	0	
AL37 On 02/11/2023 Index Future			923.53800	923.53800	924.12100	924.12100				0.00	0	
AL37 On 01/02/2024 Index Future			941.10500	941.10500	942.57200	942.57200				0.00	0	
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 02/02/2023 Index Future			1,012.52000	1,012.52000	1,014.96500	1,014.96500				0.00	0	
AL7T On 04/05/2023 Index Future			1,032.05700	1,032.05700	1,034.56600	1,034.56600				0.00	0	
AL7T On 03/08/2023 Index Future			1,053.16400	1,053.16400	1,055.26000	1,055.26000				0.00	0	
AL7T On 02/11/2023 Index Future			1,075.24200	1,075.24200	1,076.35200	1,076.35200				0.00	0	
AL7T On 01/02/2024 Index Future			1,095.69500	1,095.69500	1,097.84200	1,097.84200				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 02/02/2023 Index Future			879.31500	879.31500	881.57400	881.57400				474,830,100.00	54	3
ALBI On 04/05/2023 Index Future			896.28200	896.28200	898.59900	898.59900				483,992,280.00	54	1
ALBI On 03/08/2023 Index Future			914.61300	914.61300	916.57300	916.57300				0.00	0	
ALBI On 02/11/2023 Index Future			933.78500	933.78500	934.89300	934.89300				0.00	0	
ALBI On 01/02/2024 Index Future			951.54800	951.54800	953.55900	953.55900				0.00	0	
Total ALBI Future										958,822,380.00	108	11
Total For ALBI										958,822,380.00	108	11
IGOV On 02/02/2023 Index Future			324.66000	324.66000	327.76700	327.76700				42,205,800.00	13	11
IGOV On 04/05/2023 Index Future			331.00500	331.00500	334.17800	334.17800				43,030,650.00	13	6
IGOV On 03/08/2023 Index Future			337.85300	337.85300	340.94200	340.94200				0.00	0	
IGOV On 02/11/2023 Index Future			345.01300	345.01300	347.83500	347.83500				0.00	0	
IGOV On 01/02/2024 Index Future			351.65100	351.65100	354.85600	354.85600				0.00	0	
Total IGOV Future										85,236,450.00	26	80
Total For IGOV										85,236,450.00	26	80
Total for Index										1,044,058,830.00	134	91
JIBAR f On 15/02/2023 Jibar Future			7.56000	92.44000	7.56000	92.44000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.58500	92.41500	7.56500	92.43500				0.00	0	
JIBAR f On 19/04/2023 Jibar Future			7.66500	92.33500	7.66500	92.33500				0.00	0	
JIBAR f On 17/05/2023 Jibar Future			7.67500	92.32500	7.66500	92.33500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			7.67000	92.33000	7.67500	92.32500				0.00	0	
JIBAR f On 19/07/2023 Jibar Future			7.63000	92.37000	7.66000	92.34000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.61500	92.38500	7.60500	92.39500				0.00	0	1

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 20/12/2023		Jibar Future	7.39000	92.61000	7.35000	92.65000				0.00	0	21
JIBAR F On 20/03/2024		Jibar Future	7.32500	92.67500	7.22000	92.78000				0.00	0	
JIBAR F On 19/06/2024		Jibar Future	7.12500	92.87500	7.16500	92.83500				0.00	0	
JIBAR F On 18/09/2024		Jibar Future	7.14000	92.86000	7.15500	92.84500				0.00	0	
JIBAR F On 18/12/2024		Jibar Future	7.20500	92.79500	7.22000	92.78000				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 :										7,574,632,702.33	38,624	1,944,01
ABCPI3 On 07/12/2023		Spot Bond	4.98000	324.74530	4.98000	324.66204				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	101.00930				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.55876				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.24500	101.84327	9.24500	101.81799				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031		Spot Bond	11.44000	89.48212	11.44000	89.45478				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026		Spot Bond			0.00000	100.62745				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	101.38809				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	100.90864				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023		Spot Bond			0.00000	101.19213				0.00	0	
Total ABFN18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.42169				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.01816				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.07649				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	102.65992				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.53493				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.16459				0.00	0	2,000,000,00
Total ABFN29 SPOT										0.00	0	2,000,000,00
Total For ABFN29										0.00	0	2,000,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.22361				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.84462				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.03750				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	102.11099				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	102.24823				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.73128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN41 On 16/09/2024 Spot Bond					0.00000	101.08523				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.91352				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	100.51836				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.18492				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN41 On 14/10/2026 Spot Bond					0.00000	100.18708				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN41 On 24/06/2025 Spot Bond					0.00000	100.64130				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.21245				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN41 On 24/08/2025 Spot Bond					0.00000	101.24972				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN41 On 30/03/2024 Spot Bond					0.00000	100.51228				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN51 On 30/03/2026 Spot Bond					0.00000	100.41198				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.66578				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.44452				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	101.47658				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	101.61299				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	101.54039				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	101.11427				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	101.48243				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	101.53075				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.31079				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.66593				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.92991				0.00	570,000,000	1,570,000,000
Total ABGN02 SPOT										0.00	570,000,000	1,570,000,000
Total For ABGN02										0.00	570,000,000	1,570,000,000
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.69611				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.57033				0.00	0	
Total ABJ01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABJ01									0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.10555			0.00	0	
Total ABJ02 SPOT									0.00	0	
Total For ABJ02									0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.31292			0.00	0	
Total ABJ03 SPOT									0.00	0	
Total For ABJ03									0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.66797			0.00	0	
Total ABJ04 SPOT									0.00	0	
Total For ABJ04									0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.69567			0.00	0	
Total ABJ05 SPOT									0.00	0	
Total For ABJ05									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.86000	7.86000	7.86000	160.17283			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	64.10285	100.00000	63.95165			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.59000	3.59000	3.59000	164.93764			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	214.54846		91,800,000,000.00	20,000,000	10,000,00	
Total ABN62 SPOT								91,800,000,000.00	20,000,000	10,000,00	
Total For ABN62								91,800,000,000.00	20,000,000	10,000,00	
ABN63 On 07/12/2033 Spot Bond			4.96000	4.96000	4.96000	238.83862		0.00	0	0	
Total ABN63 SPOT								0.00	0	0	
Total For ABN63								0.00	0	0	
ABN67 On 28/02/2023 Spot Bond			9.11000	9.11000	9.11000	102.97545		0.00	0	0	
Total ABN67 SPOT								0.00	0	0	
Total For ABN67								0.00	0	0	
ABN79 On 21/12/2026 Spot Bond			8.16000	8.16000	8.16000	108.66008		0.00	0	0	
Total ABN79 SPOT								0.00	0	0	
Total For ABN79								0.00	0	0	
ABS16 On 11/11/2025 Spot Bond			8.57500	106.56373	8.57500	106.53901		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 ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.57000	110.15551	8.57000	110.12998				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.08000	104.38633	8.08000	104.36349				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.82500	103.21213	8.82500	103.18751				0.00	0	10,000,00
Total ABS7 SPOT										0.00	0	10,000,00
Total For ABS7										0.00	0	10,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	16.76010	100.00000	16.72260				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.63000	325.69239	4.63000	325.61194				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.03500	11.03500	11.03500	100.27409				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.94745				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.92859				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	192.34412				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	195.57519				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.89682				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI02 On 11/09/2023 Spot Bond					0.00000	101.41892				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.56389				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.24479				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.21445				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.48550				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.10967				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA1 On 28/10/2025 Spot Bond					0.00000	102.56641				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	102.42162				0.00	629,100,000	209,700,000
Total AGT01 SPOT										0.00	629,100,000	209,700,000
Total For AGT01										0.00	629,100,000	209,700,000
AGT02 On 28/11/2024 Spot Bond					0.00000	105.32808				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.57730				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.85052				0.00	30,000,000	15,000,000
Total AGT04 SPOT										0.00	30,000,000	15,000,000
Total For AGT04										0.00	30,000,000	15,000,000
AGT05 On 16/11/2027 Spot Bond					0.00000	101.91083				0.00	0	
Total AGT05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.14072				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.14378				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.46000	97.98462	8.46000	97.96220				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.14859				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.16459				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.18452				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.13228				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.42302				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.63500	104.31657	9.63500	104.28990				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.50036				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.47532				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.54503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.25069				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.85949				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.36192				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.47521				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.54489				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.03212				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.51934				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.58772				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.51005				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.48391				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.57972				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.54663				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.55861				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.08424				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.50000	103.54915	8.50000	103.52557				0.00	0	670,000,00
Total AIR02 SPOT										0.00	0	670,000,00
Total For AIR02										0.00	0	670,000,00
AIR04 On 29/05/2024 Spot Bond			10.35000	100.08482	10.35000	100.05693				0.00	0	40,000,00
Total AIR04 SPOT										0.00	0	40,000,00
Total For AIR04										0.00	0	40,000,00
AIR05 On 29/05/2030 Spot Bond			11.64000	93.59403	11.64000	93.56479				0.00	0	70,000,00
Total AIR05 SPOT										0.00	0	70,000,00
Total For AIR05										0.00	0	70,000,00
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.68965				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.74969				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.43216				0.00	0	110,000,00
Total AIRF04 SPOT										0.00	0	110,000,00
Total For AIRF04										0.00	0	110,000,00
AIRL01 On 30/04/2028 Spot Bond			6.77000	193.00549	6.77000	192.94677				0.00	0	30,875,00
Total AIRL01 SPOT										0.00	0	30,875,00
Total For AIRL01										0.00	0	30,875,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.68838				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.00017				0.00	0	
Total APF09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.96834				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	102.07269				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.62546				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.31000	253.40215	5.31000	253.33495				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.92000	219.81237	5.92000	219.75049				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.46000	206.01381	5.46000	205.95836				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.34000	116.32238	5.34000	116.29162				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.72416				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.99042				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.85223				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.61098				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.49794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	101.47183				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	101.09296				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.68246				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.89115				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.46421				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.02500	5.02500	5.02500	114.40577				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.44500	5.44500	5.44500	106.37939				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.97648				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.06618				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.78107				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.47531				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 31/01/2038 Spot Bond			5.45000	114.80788	5.45000	114.77719				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.90055				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.26302				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.00829				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.87692				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.87692				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.38455				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.12767				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.00501				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.40589				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.51849				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.00430				0.00	0	
Total ASN383 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.00430				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.16571				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.89491				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.86742				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.96186				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.22679				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.65233				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.78592				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.80091				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.07916				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	100.89292				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.18489				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.18597				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			10.09500	10.09500	10.09500	99.80677				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.50000	10.50000	10.50000	104.95773				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.86717				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.85314				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.45850				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.09537				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	117.98700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.28500	10.28500	10.28500	104.90249				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.41376				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 15/09/2025 Spot Bond					0.00000	100.95173				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.95173				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.86575				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.85500	98.13239	9.85500	98.10646				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.03500	98.01154	9.03500	97.98775				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.58500	96.87605	9.58500	96.85114				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.58500	96.87605	9.58500	96.85114				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.16000	101.17030	8.16000	101.14832				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.11000	101.11588	10.11000	101.08878				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.06000	101.11726	10.06000	101.09029				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.56000	100.72318	9.56000	100.69762				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.56000	100.72318	9.56000	100.69762				0.00	0	
Total ASN538 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN538										0.00	0	
ASN54! On 02/04/2026 Spot Bond					0.00000	100.55713				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54! On 31/01/2030 Spot Bond					0.00000	99.83203				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54! On 31/07/2023 Spot Bond			10.19500	100.03037	10.19500	100.00334				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55! On 31/01/2024 Spot Bond			10.28500	100.00798	10.28500	99.98073				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55! On 31/01/2024 Spot Bond			10.14500	100.21432	10.14500	100.18737				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56! On 05/02/2024 Spot Bond					0.00000	102.99018				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56! On 24/04/2025 Spot Bond					0.00000	100.00003				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56! On 04/09/2024 Spot Bond					0.00000	101.27153				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57! On 13/02/2023 Spot Bond					0.00000	108.91963				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN58! On 13/02/2023 Spot Bond					0.00000	99.53562				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58! On 18/03/2024 Spot Bond					0.00000	95.64989				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59! On 31/01/2023 Spot Bond			9.92000	99.83720	9.92000	99.81012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.35490				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.19670				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.02222				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.02400				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	101.64171				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	98.90074				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	99.80855				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2023 Spot Bond					0.00000	100.62735				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	95.12925				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	100.88283				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	101.71128				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 11/05/2023 Spot Bond					0.00000	102.05740				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.85256				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.63697				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.53620				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.95249				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.01441				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.38951				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	102.18376				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.17055				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.36519				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.59424				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.46614				0.00	0	
Total ASN665 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.56949				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.53539				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.67513				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.98520				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.01347				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.64086				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	98.62418				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.59197				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.83344				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.81578				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.16367				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.81550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.91919				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.92391				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.25039				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.81405				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	102.20935				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.65646				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.59989				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.25199				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.57973				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.11822				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.32176				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73: On 31/07/2026 Spot Bond					0.00000	99.82007				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.53349				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.59840				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.89560				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.90504				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	97.85602				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	99.82635				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.04493				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.00376				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.28884	9.28884	9.28884	104.85639				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.25216				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			9.97500	9.97500	9.97500	100.02384				0.00	0	
Total ASN796 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	99.81045				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	99.82731				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	99.82714				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.04969				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.80942				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.49635				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.52828				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.34900				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.78125				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	101.60269				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.36355				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.41845				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.41764				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.22529				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.20266				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.20266				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN833 On 31/01/2025 Spot Bond					0.00000	99.81056				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN834 On 20/06/2026 Spot Bond					0.00000	100.95050				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN837 On 21/04/2027 Spot Bond					0.00000	100.02390				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	100.02376				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	100.02376				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN840 On 22/04/2027 Spot Bond					0.00000	100.02477				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	112.90139				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84: On 26/04/2023 Spot Bond			6.66500	6.66500	6.66500	99.97514				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/04/2023 Spot Bond			6.71500	6.71500	6.71500	99.97488				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/04/2023 Spot Bond			6.86500	6.86500	6.86500	99.97407				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.84045				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.84125				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.89569				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.91471				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.53356				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.03631				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	99.85317				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	114.83475				0.00	0	
Total ASN862 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	106.42178				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.15874				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.15874				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.02795				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.03722				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.03722				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.58419				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.84159				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.01832				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.00890				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	99.80500				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.20542				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	100.15308				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	100.70476				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	101.07578				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			10.73500	100.63661	10.73500	100.60896				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN889 On 20/06/2027 Spot Bond					0.00000	100.99947				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN902 On 31/01/2030 Spot Bond					0.00000	99.83674				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN903 On 20/06/2026 Spot Bond					0.00000	100.88616				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN904 On 31/07/2027 Spot Bond					0.00000	101.56338				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN913 On 31/08/2027 Spot Bond					0.00000	101.59318				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	101.56338				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	101.53356				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN91(On 31/08/2027 Spot Bond					0.00000	101.54847				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91(On 31/08/2027 Spot Bond					0.00000	101.57083				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92(On 31/08/2027 Spot Bond					0.00000	101.54847				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92(On 31/08/2027 Spot Bond					0.00000	101.57083				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	101.06833				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	101.09752				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93(On 20/12/2025 Spot Bond					0.00000	100.97102				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93(On 06/02/2023 Spot Bond					0.00000	102.20511				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	101.46447				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	101.04196				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93(On 31/01/2030 Spot Bond					0.00000	99.82038				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	100.98068				0.00	0	
Total ASN940 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.94577				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.91444				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.08905				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	100.88861				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	100.89569				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	101.53356				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	99.80951				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	101.02782				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.92199				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.86742				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	100.55589				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	68.90462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.49948				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.74500	101.33640	6.74500	101.31794				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.06628				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.08896				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.28131				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.65215				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.40026				0.00	500,000,000	500,000,000
Total BAWGL1 SPOT										0.00	500,000,000	500,000,000
Total For BAWGL1										0.00	500,000,000	500,000,000
BAWGL On 22/08/2027 Spot Bond					0.00000	101.57129				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.48500	11.48500	11.48500	105.65159				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.98358				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.71011				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.83410				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	100.10318				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	100.81958				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	100.69668				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	100.80583				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	102.77924				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA8 On 30/06/2024 Spot Bond					0.00000	98.98835				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9 On 30/06/2024 Spot Bond					0.00000	100.79997				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	100.65537				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	100.66896				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	100.65485				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	101.47977				0.00	0	
Total BAYA94 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.64935				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.85496				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.69781				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.69691				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.67744				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.76727				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.92255				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.78168				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.76761				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.76221				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.76727				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	100.76761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	100.79575				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.59000	8.59000	8.59000	100.21748				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.97861				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.91774				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.65051				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.36563				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.55634				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.37266				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX42 On 31/01/2023 Spot Bond					0.00000	99.85463				0.00	0	
Total BDX42 SPOT										0.00	0	
Total For BDX42										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.83853				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX45 On 03/01/2024 Spot Bond					0.00000	100.49590				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.82010				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.50156				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.64317				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.53782				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.89287				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.54000	102.66597	8.54000	102.64226				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.39666				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.18934				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.62487				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.63873				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.81625				0.00	0	
Total BNPP01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP01										0.00	0	
BNPP0: On 12/10/2028 Spot Bond					0.00000	100.32155				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0: On 21/02/2023 Spot Bond					0.00000	99.73200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	98.86100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	72.99500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	54.82400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 05/07/2027 Spot Bond					0.00000	52.68800				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.52067				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.33913				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.34286				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.42204				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.38756				0.00	0	100,000,00
Total BPPF27 SPOT										0.00	0	100,000,00
Total For BPPF27										0.00	0	100,000,00
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.76776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF30 On 24/08/2024 Spot Bond					0.00000	101.45291				0.00	50,000,000	50,000,000
Total BPPF32 SPOT										0.00	50,000,000	50,000,000
Total For BPPF32										0.00	50,000,000	50,000,000
BPPF32 On 10/05/2023 Spot Bond					0.00000	101.63450				0.00	0	0
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF34 On 03/07/2023 Spot Bond					0.00000	101.50774				0.00	0	0
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF35 On 11/01/2024 Spot Bond					0.00000	101.50337				0.00	0	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	0
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	100.65422				0.00	0	0
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	102.07964				0.00	0	0
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	100.66332				0.00	0	0
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.64920				0.00	0	0
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.74047				0.00	0	0
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.66022				0.00	280,000,000	280,000,000
Total CBL30 SPOT										0.00	280,000,000	280,000,000
Total For CBL30										0.00	280,000,000	280,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL31 On 21/11/2025 Spot Bond					0.00000	101.34690				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.08500	102.88920	8.08500	102.86714				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.38500	105.50785	8.38500	105.48404				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.93500	108.28533	8.93500	108.25918				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.97500	9.97500	9.97500	100.88311				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.69081				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.73624				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.82099				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.03029				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.03138				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.77937				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.29648	4.77000	101.90600				0.00	0	
Total CLN315 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN315										0.00	0	
CLN315 On 20/03/2023 Spot Bond					0.00000	101.24800				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.90418				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.55500	104.73453	9.55500	104.70753				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	109.10338	8.70700	108.16600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	102.23432				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.32307				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.57500	103.64629	10.57500	103.61680				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	112.72742	6.50000	107.65800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	103.75600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.29000	156.56329	6.29000	156.51796				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN455 On 31/01/2025 Spot Bond			8.40000	150.36423	8.40000	150.31238				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.20000	105.23026	9.20000	105.20412				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.52943				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.34958				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.02353				0.00	0	5,000,00
Total CLN504 SPOT										0.00	0	5,000,00
Total For CLN504										0.00	0	5,000,00
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	101.04180				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	99.85380				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	100.59704				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.08340				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.41504				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	101.08290				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.11346				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	100.01290				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.11073				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	100.92799				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.08340				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.93847				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.15361				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.81500	101.34871	9.81500	101.32189				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.86435				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	99.97602				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.19641				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	160.50000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.11969				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			9.28500	106.45308	9.28500	106.42684				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.33500	104.67298	9.33500	104.64660				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.42500	103.81884	9.42500	103.79243				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			9.47500	9.47500	9.47500	324.85819				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.68914				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.62977				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.44046				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.21045				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	129.28900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.75005				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			9.78500	102.76958	9.78500	102.91869				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.28500	104.16091	9.28500	104.13480				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	102.00041				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.48818				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.27385				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.27973				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.67940				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.51500	103.13049	9.51500	103.10402				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.68787				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.68546				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.02042				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN577 On 20/06/2024 Spot Bond					0.00000	100.99496				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.14937				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.54469				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.73902				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.02390				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.15077				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	101.60060				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.10570				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	104.42236				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.91161				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.74447				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.77315				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 Interest
Total For CLN591										0.00	0	
CLN59: On 05/12/2026 Spot Bond			4.71000	157.10354	4.71000	126.17152				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59: On 24/11/2024 Spot Bond					0.00000	101.71474				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59: On 27/06/2024 Spot Bond					0.00000	100.76863				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59: On 24/11/2024 Spot Bond					0.00000	101.42388				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59: On 24/11/2024 Spot Bond			8.75500	8.75500	8.75500	102.19354				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59: On 02/04/2026 Spot Bond					0.00000	100.52488				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59: On 10/12/2024 Spot Bond					0.00000	101.03849				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60: On 18/06/2024 Spot Bond					0.00000	100.91161				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60: On 18/06/2024 Spot Bond					0.00000	100.91161				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60: On 04/06/2023 Spot Bond					0.00000	101.56400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60: On 05/08/2024 Spot Bond			8.34000	8.34000	8.34000	104.65344				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60: On 05/08/2024 Spot Bond					0.00000	101.70177				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	100.89758				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.68740				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.17953				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.44551				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			8.91500	102.28660	8.91500	102.26219				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	100.02350				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.86098				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.21000				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	101.53879				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	98.36400				0.00	0	10,000,00
Total CLN616 SPOT										0.00	0	10,000,00
Total For CLN616										0.00	0	10,000,00
CLN617 On 20/12/2024 Spot Bond					0.00000	102.31908				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.38853				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	99.86092				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.26388				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	98.61900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	99.97575				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.85000	100.00000	7.85000	99.97850				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.62699				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	100.59484				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.63000	64.04375	12.63000	84.21085				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	101.67852				0.00	0	
Total CLN629 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			9.98500	103.01572	9.98500	102.98845				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.62177				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	101.64479				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.43908				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	101.75996				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.92269				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	101.42287				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.61654				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2023 Spot Bond					0.00000	101.65441				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.72106				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.16607				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	101.42810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.90086				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	99.99098				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.90184				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.72838				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.36947				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.61654				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.61654				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.66500				0.00	0	10,000,00
Total CLN655 SPOT										0.00	0	10,000,00
Total For CLN655										0.00	0	10,000,00
CLN655 On 20/06/2025 Spot Bond					0.00000	101.00911				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.67075				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 20/06/2025 Spot Bond					0.00000	101.33131				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.46600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.02900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	125.77600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	151.93300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.53664				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.63135				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	101.84644				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	103.76904				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	102.06487				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	101.47853				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.73848				0.00	0	
Total CLN671 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN671										0.00	0	
CLN67: On 31/01/2025 Spot Bond			5.45647	160.80177	5.45647	129.26237				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			5.45647	160.80177	5.45647	129.26321				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	101.76460				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	101.83425				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	100.86449				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 28/02/2023 Spot Bond					0.00000	101.37331				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	103.52619				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	101.15146				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.84079				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.85549				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	101.82314				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	100.95615				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.95595				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.16702				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.67940				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.87845				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.94756				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.38578				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.89090				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.04942				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.29055				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.67251				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.94564				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.94150				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.86907				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.67379				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.86527				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	80.99757				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	81.23821				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.99537				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.48445				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.86894				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.86894				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.86894				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.04539				0.00	0	
Total CLN717 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.99602				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.05164				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.37115				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.24613				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.07490				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.82400				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.82400				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.82400				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.83318				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.83318				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.83318				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.54978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.57743				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.20935				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.87822				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.00767				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.50135				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.14824				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.40834				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	120.04500				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.24491				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.59911				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.61628				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74: On 31/01/2030 Spot Bond					0.00000	102.92752				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.27700				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	102.41668				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74: On 28/02/2024 Spot Bond					0.00000	101.58177				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74: On 21/12/2023 Spot Bond					0.00000	100.87838				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	102.19403				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74: 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	
CLN75: On 11/09/2026 Spot Bond					0.00000	101.05425				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75: On 01/10/2026 Spot Bond					0.00000	100.49943				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75: 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	
CLN75: On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75: On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	99.86187				0.00	0	
Total CLN754 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.31761				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.60814				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.57937				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.01972				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.65381				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.98647				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	91.95798				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	99.86187				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.86240				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.31158				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	106.39580				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.55021				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.24841				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.53981				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	99.80749				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.40000	7.40000	7.40000	123.08345				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.45897				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN777 On 31/08/2026 Spot Bond					0.00000	101.66767				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.97324				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.98486				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	104.55569				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	102.04296				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	102.06852				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.58419				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.80483				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.58419				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	109.70507				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	109.53774				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	102.20578				0.00	0	
Total CLN790 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.58000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	102.20578				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	103.11134				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	102.20578				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.58425				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	102.20578				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	102.20592				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	102.21712				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	102.21712				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.54094				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	85.29966				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.99184				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.11149				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	102.22886				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.54853				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	102.06620				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.82778				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.59000	100.24064	8.59000	100.21748				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.83226				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.02667				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	102.20578				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	102.20599				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN817 On 31/01/2027 Spot Bond					0.00000	102.22886				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.97326				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	102.20578				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	102.20599				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.58426				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	102.20599				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	102.20599				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	102.20567				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	102.20599				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	90.57956				0.00	0	
Total CLN828 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	102.20578				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	109.04631				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	101.27535				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	102.20567				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			8.94000	8.94000	8.94000	105.89915				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	101.53342				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	101.53356				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.53356				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.53346				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.58425				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.88908				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.51967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	94.87200				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	94.28000				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	96.86300				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84 On 07/09/2026 Spot Bond					0.00000	101.19035				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	100.53009				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	100.53590				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN84 On 31/03/2025 Spot Bond					0.00000	100.58426				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84 On 31/03/2027 Spot Bond					0.00000	100.58425				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84 On 31/03/2029 Spot Bond					0.00000	100.58390				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85 On 31/07/2025 Spot Bond					0.00000	102.35710				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond					0.00000	100.84401				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN85: On 20/07/2027 Spot Bond					0.00000	100.89569				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85: On 20/06/2027 Spot Bond					0.00000	100.93534				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	100.99476				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	101.01361				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85: On 23/09/2026 Spot Bond					0.00000	100.90978				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85: On 06/08/2023 Spot Bond					0.00000	103.46826				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85: On 28/02/2024 Spot Bond			100.00000		0.00000	86.41033				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86: On 31/07/2025 Spot Bond					0.00000	102.20599				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86: On 20/06/2027 Spot Bond					0.00000	100.94289				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86: On 20/06/2027 Spot Bond					0.00000	100.88625				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86: On 09/03/2028 Spot Bond					0.00000	101.16246				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86: On 31/07/2025 Spot Bond					0.00000	116.00537				0.00	0	
Total CLN864 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.69700				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	104.01100				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	102.44978				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	85.22423				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.92693				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	101.95004				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.93841				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.69853				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	101.53342				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.90985				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	99.80141				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	99.80141				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	101.92213				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.52488				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.52205				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	83.04572				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.91516				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	81.81395				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	80.60875				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	80.60875				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	80.43022				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	80.57895				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN888 On 15/09/2027 Spot Bond			5.49000	5.49000	5.49000	125.15390				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.99011				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	100.94106				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	102.20599				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	100.91633				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	101.53342				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	100.58419				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.49940				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.70120				0.00	0	
Total CLN899 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN899										0.00	0	
CLN90 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.20979				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90 On 20/12/2027 Spot Bond			10.98000	10.98000	10.98000	105.29983				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	101.47000				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN90 On 20/12/2027 Spot Bond			10.37000	10.37000	10.37000	104.23906				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN90 On 15/09/2029 Spot Bond					0.00000	101.16564				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN90 On 20/12/2029 Spot Bond					0.00000	101.05126				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	100.98351				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	101.23292				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	101.51800				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	103.90200				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN91 On 20/06/2024 Spot Bond					0.00000	101.12997				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	101.23843				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,870,000.00
Total CLN912 SPOT										0.00	0	3,870,000.00
Total For CLN912										0.00	0	3,870,000.00
CLN912 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00		5,000,000,000	5,000,000,000	5,000,000.00
Total CLN913 SPOT										10,000,000,000,000.00	5,000,000,000	5,000,000.00
Total For CLN913										10,000,000,000,000.00	5,000,000,000	5,000,000.00
COJ05 On 05/06/2023 Spot Bond			10.17000	102.36609	10.17000	102.33857				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.57500	103.51125	10.57500	103.48195		317,250,000,000.00		30,000,000	30,000,000	15,000.00
Total COJ08 SPOT										317,250,000,000.00	30,000,000	15,000.00
Total For COJ08										317,250,000,000.00	30,000,000	15,000.00
COJG0 On 09/06/2024 Spot Bond			11.26000	99.95043	11.26000	99.92036				0.00	0	454,000.00
Total COJG01 SPOT										0.00	0	454,000.00
Total For COJG01										0.00	0	454,000.00
COT01 On 03/04/2023 Spot Bond			9.63500	102.71132	9.63500	102.68469				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.34500	95.11784	12.34500	95.08655				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			10.93500	95.43471	10.93500	95.40680				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.41203				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.68500	9.68500	9.68500	103.08851				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.28917				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY05 On 21/08/2023 Spot Bond					0.00000	101.62755				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.24515				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.44030				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.66759				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.61363				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.92189				0.00	0	600,000,00
Total DTF003 SPOT										0.00	0	600,000,00
Total For DTF003										0.00	0	600,000,00
DTF004 On 14/09/2025 Spot Bond					0.00000	100.93953				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.30000	104.31155	7.30000	104.29082				0.00	0	40,000,000,00
Total DV23 SPOT										0.00	0	40,000,000,00
Total For DV23										0.00	0	40,000,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	96.29397	100.00000	96.05263				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	96.29397	100.00000	96.05263				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.72000	104.17025	9.72000	104.14338				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.19997	9.69000	104.17317				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.19997	9.69000	104.17317				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.88500	98.27126	9.88500	98.24551				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.04000	100.29841	11.04000	100.26913				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.37711	10.10000	104.34917				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.37711	10.10000	104.34917				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.21316				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.60824				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.36456				0.00	0	200,000,00
Total DVF26 SPOT										0.00	0	200,000,00
Total For DVF26										0.00	0	200,000,00
DVF27 On 02/04/2029 Spot Bond					0.00000	98.58766				0.00	0	2,600,000,00
Total DVF27 SPOT										0.00	0	2,600,000,00
Total For DVF27										0.00	0	2,600,000,00
DVFB24 On 15/12/2024 Spot Bond					0.00000	101.04707				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB25 On 31/05/2024 Spot Bond					0.00000	100.48783				0.00	0	150,000,00
Total DVFB25 SPOT										0.00	0	150,000,00
Total For DVFB25										0.00	0	150,000,00
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.61760				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	99.84438				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	99.65848				0.00	0	
Total DVFB28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.83880				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.18980				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.87677				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.72503				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.11197				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.11000	104.51895	9.11000	104.49324				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.57000	118.65733	5.57000	118.62493				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.44000	102.38648	5.44000	102.35915			272,000,000,000,000.00	50,000,000,000	350,000,000,000	
Total EL037 SPOT									2,000,000,000,000.00	50,000,000,000	350,000,000,000	
Total For EL037									2,000,000,000,000.00	50,000,000,000	350,000,000,000	
EL037/I On 31/01/2037 Spot Bond			2.25000	148.41840	2.25000	148.39139			0.00	0	0	
Total EL037/I2038 SPOT									0.00	0	0	
Total For EL037/I2038									0.00	0	0	
EL28 On 02/05/2028 Spot Bond			4.90000	155.43779	4.90000	155.39815			0.00	0	500,000,000	
Total EL28 SPOT									0.00	0	500,000,000	
Total For EL28									0.00	0	500,000,000	
EL29 On 19/11/2029 Spot Bond			4.81500	140.65826	4.81500	140.62271			0.00	0	0	
Total EL29 SPOT									0.00	0	0	
Total For EL29									0.00	0	0	
EL30 On 29/07/2030 Spot Bond			4.82000	134.98878	4.82000	134.95494			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 EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.39000	120.38923	5.39000	120.35705				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.31000	106.11166	5.31000	106.08370				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	148.41840	2.25000	148.39139				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	174.75723				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	171.92306				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	160.95755				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	133.78779				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	132.86817				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	129.44174				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	120.34012				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	115.83991				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN014 On 21/05/2024 Spot Bond					0.00000	117.68080				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	97.46450				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	108.73584				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	104.44140				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	107.39585				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	105.54125				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	105.70247				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.99500	102.31046	9.99500	102.28289				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.04000	12.04000	12.04000	95.26891				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.09000	12.09000	12.09000	99.31581				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			10.08500	10.08500	10.08500	101.05354				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.08500	10.08500	10.08500	101.28675				0.00	0	
Total EMM07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.10000	12.10000	12.10000	97.52349				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.22500	11.22500	11.22500	99.44186				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.60000	14.60000	14.60000	92.28394				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.47247				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.15795				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.04333				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.35183				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.45029				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.20335				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.01846				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.05416				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	101.66491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.96863				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5:On 10/11/2023 Spot Bond					0.00000	101.58312				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00:On 03/06/2024 Spot Bond					0.00000	101.61425				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00:On 16/04/2025 Spot Bond					0.00000	100.43010				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00:On 10/09/2023 Spot Bond					0.00000	101.80267				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00:On 30/10/2023 Spot Bond					0.00000	99.85717				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00:On 22/06/2024 Spot Bond					0.00000	100.80351				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00:On 08/10/2024 Spot Bond					0.00000	100.35907				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01:On 12/11/2024 Spot Bond					0.00000	101.69792				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01:On 11/11/2023 Spot Bond					0.00000	101.51753				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01:On 11/11/2025 Spot Bond					0.00000	101.59432				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
EQT01: On 11/11/2027 Spot Bond					0.00000	101.62057				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	101.55888				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	101.61462				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C: On 17/05/2025 Spot Bond					0.00000	101.58666				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C: On 17/05/2027 Spot Bond					0.00000	101.64241				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	101.58693				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2: On 17/05/2025 Spot Bond					0.00000	101.56320				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3: On 17/05/2027 Spot Bond					0.00000	101.57757				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.80000	100.00000	7.80000	99.97863				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	100.00000	10.00000	99.97261				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.00500	99.32314	9.00500	99.29910		813,301,642,251,000.00	201,366,090,200	203,592,572,500		
Total ES26 SPOT								13,301,642,251,000.00	201,366,090,200	203,592,572,500		
Total For ES26								13,301,642,251,000.00	201,366,090,200	203,592,572,500		
ES26/R On 02/04/2026 Spot Bond			7.85000	102.46248	7.85000	102.44081				0.00	0	
Total ES26/R186 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.92500	76.43190	11.89500	76.55236			11,367,852,075,000.00	953,279,000	2,994,639,50
Total ES33 SPOT									11,367,852,075,000.00	953,279,000	2,994,639,50
Total For ES33									11,367,852,075,000.00	953,279,000	2,994,639,50
ES33/R On 15/09/2033 Spot Bond			7.50000	102.72114	7.50000	102.70025			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.35500	74.01966	12.29500	74.33136			7,079,353,225,000.00	572,995,000	3,992,695,60
Total ES42 SPOT									7,079,353,225,000.00	572,995,000	3,992,695,60
Total For ES42									7,079,353,225,000.00	572,995,000	3,992,695,60
ES42/R On 25/04/2042 Spot Bond			8.50000	102.12625	8.50000	102.10289			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.09000	11.09000	11.09000	100.86601			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			13.91500	13.91500	13.91500	94.74412			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.01115			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.60133			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.85717			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.88195			0.00	0	
Total FIFB19 SPOT									0.00	0	
Total For FIFB19									0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.44019			0.00	0	
Total FIFB20 SPOT									0.00	0	
Total For FIFB20									0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.92827			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FIG01 SPOT									0.00	0	
Total For FIG01									0.00	0	
FIG02 On 05/08/2026 Spot Bond					0.00000	101.57690			0.00	0	
Total FIG02 SPOT									0.00	0	
Total For FIG02									0.00	0	
FIG03 On 22/02/2025 Spot Bond					0.00000	101.41949			0.00	0	
Total FIG03 SPOT									0.00	0	
Total For FIG03									0.00	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	101.48818			0.00	0	
Total FIG04 SPOT									0.00	0	
Total For FIG04									0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	101.50537			0.00	0	
Total FIG05 SPOT									0.00	0	
Total For FIG05									0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRB17/JIBAR SPOT									0.00	0	
Total For FRB17/JIBAR									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.26252			0.00	0	330,000,0€
Total FRB24 SPOT									0.00	0	330,000,0€
Total For FRB24									0.00	0	330,000,0€
FRB25 On 19/09/2024 Spot Bond					0.00000	104.59594			0.00	60,000,000	60,000,0€
Total FRB25 SPOT									0.00	60,000,000	60,000,0€
Total For FRB25									0.00	60,000,000	60,000,0€
FRB26 On 03/06/2024 Spot Bond					0.00000	102.23163			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.66500	105.81979	8.66500	105.79514		173,300,000,000.00		20,000,000	20,000,0€
Total FRB27 SPOT								173,300,000,000.00		20,000,000	20,000,0€
Total For FRB27								173,300,000,000.00		20,000,000	20,000,0€
FRB28 On 02/12/2025 Spot Bond					0.00000	105.22970			0.00	40,000,000	40,000,0€
Total FRB28 SPOT									0.00	40,000,000	40,000,0€
Total For FRB28									0.00	40,000,000	40,000,0€
FRB29 On 19/04/2026 Spot Bond					0.00000	101.69676			0.00	500,000,000	3,200,000,0€
Total FRB29 SPOT									0.00	500,000,000	3,200,000,0€
Total For FRB29									0.00	500,000,000	3,200,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB30 On 19/04/2026 Spot Bond			8.58500	100.98309	8.58500	100.95977			300,475,000,000.00	35,000,000	35,000,00
Total FRB30 SPOT									300,475,000,000.00	35,000,000	35,000,00
Total For FRB30									300,475,000,000.00	35,000,000	35,000,00
FRB31 On 24/11/2026 Spot Bond					0.00000	102.10459			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.68353			0.00	20,000,000	20,000,00
Total FRB32 SPOT									0.00	20,000,000	20,000,00
Total For FRB32									0.00	20,000,000	20,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	100.69437			0.00	0	
Total FRB33 SPOT									0.00	0	
Total For FRB33									0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	101.73545			0.00	100,000,000	2,600,000,00
Total FRB34 SPOT									0.00	100,000,000	2,600,000,00
Total For FRB34									0.00	100,000,000	2,600,000,00
FRBI23 On 07/12/2023 Spot Bond			4.60000	325.77379	4.60000	325.69359			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.61500	3.61500	3.61500	164.85711			433,800,000,000.00	120,000,000	120,000,00
Total FRBI25 SPOT									433,800,000,000.00	120,000,000	120,000,00
Total For FRBI25									433,800,000,000.00	120,000,000	120,000,00
FRBI28 On 31/03/2028 Spot Bond			4.51000	215.41142	4.51000	215.35892			676,500,000,000.00	150,000,000	150,000,00
Total FRBI28 SPOT									676,500,000,000.00	150,000,000	150,000,00
Total For FRBI28									676,500,000,000.00	150,000,000	150,000,00
FRBI29 On 31/03/2029 Spot Bond			4.97000	4.97000	4.97000	114.76159			596,400,000,000.00	120,000,000	120,000,00
Total FRBI29 SPOT									596,400,000,000.00	120,000,000	120,000,00
Total For FRBI29									596,400,000,000.00	120,000,000	120,000,00
FRBI33 On 07/12/2033 Spot Bond			5.27500	5.27500	5.27500	232.36508			105,500,000,000.00	20,000,000	30,000,00
Total FRBI33 SPOT									105,500,000,000.00	20,000,000	30,000,00
Total For FRBI33									105,500,000,000.00	20,000,000	30,000,00
FRBI46 On 31/03/2046 Spot Bond			5.37500	101.01869	5.37500	100.99173			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.35000	100.50914	5.35000	100.48230			0.00	0	
Total FRBI50 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRB150										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			8.53000	8.53000	8.53000	86.47019				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			8.53000	8.53000	8.53000	85.63868				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.89000	4.89000	4.89000	160.81429				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.44946				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.56485				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	102.00483				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			10.28400	10.28400	10.28400	104.61514				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.95256				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.38000	6.38000	6.38000	124.53972				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	102.08302				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 27/02/2023 Spot Bond			6.21000	6.21000	6.21000	122.26358				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 14/05/2024 Spot Bond					0.00000	101.63746				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.65683				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.27837				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	100.29734				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.19162				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.56357				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	102.38490				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.36789				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.31196				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.86274				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	

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 20/12/2024 Spot Bond					0.00000	100.94110				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.99968				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	101.48962				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.06114				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	102.01516				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.93355				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	100.99941				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	101.09987				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	100.94749				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32(On 02/04/2024 Spot Bond					0.00000	100.50223				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32(On 06/11/2023 Spot Bond					0.00000	101.71666				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	101.72414				0.00	0	
Total FRC335 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	100.39861				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.35200				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.62718				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.12020				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.85990				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.04825				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.17986				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	102.35892				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	102.13791				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	102.02828				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.45917				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	102.32468				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	102.26542				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	102.19325				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	102.15147				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	102.16931				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	102.15268				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	102.04780				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	100.61420				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.91303				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.98542				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.31801				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36(On 20/06/2026 Spot Bond					0.00000	95.49312				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	101.52777				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	94.28101				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	94.43522				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	99.97404				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	99.97412				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	95.85398				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	100.05512				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	92.60933				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	92.45512				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37(On 20/12/2026 Spot Bond					0.00000	100.88337				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond					0.00000	100.92923				0.00	0	
Total FRC379 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.95698				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.50567				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.50567				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.48385				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.48385				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	101.45362				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	102.20604				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	99.97342				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.27805				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.87444				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.75738				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	102.20600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.02437				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			13.85500	13.85500	13.85500	99.58755				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.02572				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.02711				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	100.04348				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			10.32000	10.32000	10.32000	100.71784				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	101.20650				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	102.08674				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			12.55500	12.55500	12.55500	103.38938				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			10.31500	10.31500	10.31500	102.66326				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.52646				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC407 On 13/10/2026 Spot Bond					0.00000	100.30492				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	101.00698				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC409 On 23/09/2025 Spot Bond			10.74500	10.74500	10.74500	104.67269				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC410 On 30/04/2027 Spot Bond					0.00000	102.20604				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC411 On 30/04/2025 Spot Bond					0.00000	102.36761				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC412 On 31/05/2027 Spot Bond					0.00000	101.66706				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC413 On 30/04/2029 Spot Bond					0.00000	102.45358				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC414 On 31/05/2027 Spot Bond					0.00000	101.66631				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC415 On 31/05/2025 Spot Bond					0.00000	101.60847				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC416 On 20/06/2027 Spot Bond					0.00000	102.98773				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC417 On 30/04/2025 Spot Bond					0.00000	102.36740				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC418 On 31/05/2027 Spot Bond					0.00000	101.66117				0.00	0	
Total FRC418 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.43557				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	102.20604				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.84401				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.85850				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.85850				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.56376				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	102.20594				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.69466				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.72823				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	100.95530				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	102.20610				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	102.35940				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.53362				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43 On 31/10/2026 Spot Bond					0.00000	102.20597				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.53362				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.60816				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43 On 20/11/2026 Spot Bond					0.00000	101.43774				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43 On 21/06/2027 Spot Bond					0.00000	100.97590				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43 On 31/01/2030 Spot Bond			9.20500	9.20500	9.20500	108.85016				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.11171				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.12470				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44 On 31/07/2025 Spot Bond					0.00000	102.38028				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.54853				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	

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	101.54853				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.00897				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.91236				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	102.08876				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.53362				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.14990				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.99108				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.00062				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	100.93209				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.94000	111.21391	4.94000	111.18543				0.00	0	10,000,00
Total FRI33 SPOT										0.00	0	10,000,00
Total For FRI33										0.00	0	10,000,00
FRI38 On 31/01/2038 Spot Bond			5.19000	118.42584	5.19000	118.39500				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.24039				0.00	2,700,000,000	3,200,000,00
Total FRJ23 SPOT										0.00	2,700,000,000	3,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ23										0.00	2,700,000,000	3,200,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.97247				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.89197				0.00	0	8,500,000,000
Total FRJ25 SPOT										0.00	0	8,500,000,000
Total For FRJ25										0.00	0	8,500,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.68174				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.06890				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.08855				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.72208				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.21120				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.04290				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.79373				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.68800	4.68800	4.68800	108.60838				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.16000	5.16000	5.16000	118.82104				0.00	0	15,000,000
Total FRS101 SPOT										0.00	0	15,000,000
Total For FRS101										0.00	0	15,000,000
FRS102 On 23/01/2024 Spot Bond					0.00000	99.80483				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			5.30000	116.87896	5.30000	116.84819				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.29000	232.12349	5.29000	232.06205				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.62000	112.51298	5.62000	112.48240				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.29000	5.29000	5.29000	232.06205				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			4.79000	161.16709	4.79000	161.12683				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	114.21380	3.70500	114.18858				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.24000	117.71973	5.24000	117.68892				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.41000	229.71631	5.41000	229.65475				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.46000	228.72210	5.46000	228.66053				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.97000	163.75607	3.97000	163.71871		1,985,000,000,000.00		500,000,000	250,000,000	
Total FRS122 SPOT								1,985,000,000,000.00		500,000,000	250,000,000	
Total For FRS122								1,985,000,000,000.00		500,000,000	250,000,000	
FRS122 On 07/12/2033 Spot Bond			5.49000	228.12802	5.49000	228.06644			0.00	0	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS124 On 31/01/2038 Spot Bond			5.44000	114.94459	5.44000	114.91390				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.95000	210.99862	4.95000	210.94471				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.19000	105.20617	6.19000	105.17600				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.16000	208.92938	5.16000	208.87481				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.22000	208.34247	5.22000	208.28772				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.00000	218.30554	6.00000	218.24363				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.14000	105.82402	6.14000	105.79381				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.44000	5.44000	5.44000	114.91390				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.52000	113.85626	5.52000	113.82561				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.03000	210.20755	5.03000	210.15339				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.77000	222.67135	5.77000	222.60956				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.16000	208.92938	5.16000	208.87481				0.00	0	
Total FRS142 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.16000	208.92938	5.16000	208.87481				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.56100	214.89452	4.56100	214.84185				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			4.74000	161.32348	4.74000	161.28337				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.51000	205.53246	5.51000	205.47686				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.55000	205.14832	5.55000	205.09260				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			4.71000	161.41739	4.71000	161.37741				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.02500	210.25690	5.02500	210.20276				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.56000	5.56000	5.56000	204.99667				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.20159				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: 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	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.97850				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.70968				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	178.23345				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	146.16063				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	193.12135				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	219.63674				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.64848				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.80835				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.63953				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.42291				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.19938				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.48571				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.81069				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 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	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.85990				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 14/08/2027 Spot Bond					0.00000	101.68748				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS229 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	130.33676				0.00	0	
Total FRS235 SPOT										0.00	0	
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	106.18219				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	105.40364				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	75.14057				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	101.59602				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	113.07883				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	100.07429				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	99.88691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.24552				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	116.73078				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.89594				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.59693				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	100.68651				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	118.96598				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.68994				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS270 On 31/03/2032 Spot Bond					0.00000	100.68718				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS270 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27 On 30/09/2024 Spot Bond					0.00000	100.80401				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.06870				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.01134				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.71480				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.97500	9.97500	9.97500	101.27532				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.97500	9.97500	9.97500	101.27532				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	99.97617				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	98.56244				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.13400	11.13400	11.13400	96.26957				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	95.35242				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS292 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	100.01879				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
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	104.64852				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	107.95042				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.59682				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.44926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	102.20604				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.97512				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	108.95586				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.08500	9.08500	9.08500	104.56767				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	100.92881				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	105.75069				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	99.93609				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	101.02772				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS314 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS315 On 07/12/2023 Spot Bond			4.24000	4.24000	4.24000	326.67565				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
FRS37 On 07/12/2023 Spot Bond			3.62000	328.45030	3.62000	328.37812				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.98000	3.98000	3.98000	327.38788				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.82980				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.14000	108.86967	5.14000	108.84145				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.78000	68.41665	4.78000	115.29694				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.86000	3.86000	3.86000	164.07040				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.14000	4.14000	4.14000	163.17708				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.04000	5.04000	5.04000	324.49964				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.55000	7.55000	7.55000	103.12838				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.12500	105.81691	8.12500	105.79376				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.30500	103.17989	8.30500	103.15708				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.63500	105.68328	8.63500	105.65874			83,441,732,000.00		9,663,200	6,224,600
Total FRX26 SPOT									83,441,732,000.00		9,663,200	6,224,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For FRX26									83,441,732,000.00	9,663,200	6,224,60
FRX27 On 07/03/2027 Spot Bond			8.58500	109.38697	8.58500	109.36158			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.36500	103.16296	9.36500	103.13731			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.88000	104.06535	9.88000	104.03809		494,000,000,000.00	50,000,000	50,000,00	
Total FRX30 SPOT								494,000,000,000.00	50,000,000	50,000,00	
Total For FRX30								494,000,000,000.00	50,000,000	50,000,00	
FRX31 On 21/02/2031 Spot Bond			10.25500	99.95947	10.25500	99.93230		512,750,000,000.00	50,000,000	50,000,00	
Total FRX31 SPOT								512,750,000,000.00	50,000,000	50,000,00	
Total For FRX31								512,750,000,000.00	50,000,000	50,000,00	
FRX32 On 31/03/2032 Spot Bond			10.20000	105.22969	10.20000	105.20094		612,000,000,000.00	60,000,000	60,000,00	
Total FRX32 SPOT								612,000,000,000.00	60,000,000	60,000,00	
Total For FRX32								612,000,000,000.00	60,000,000	60,000,00	
FRX45 On 14/04/2045 Spot Bond			11.72500	72.99307	11.72500	72.97023		0.00	0		
Total FRX45 SPOT								0.00	0		
Total For FRX45								0.00	0		
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.46633		0.00	0		
Total FS6A3 SPOT								0.00	0		
Total For FS6A3								0.00	0		
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.36894		0.00	0		
Total FS6B1 SPOT								0.00	0		
Total For FS6B1								0.00	0		
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.32531		0.00	0		
Total FS7A2 SPOT								0.00	0		
Total For FS7A2								0.00	0		
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.35495		0.00	0		
Total FS7A3 SPOT								0.00	0		
Total For FS7A3								0.00	0		
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.36366		0.00	0		
Total FS7B1 SPOT								0.00	0		
Total For FS7B1								0.00	0		
FST3A On 20/10/2026 Spot Bond					0.00000	100.08637		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.08798				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.19212				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.70169				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.42553				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.47771				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.83607				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.57000	117.51922	4.57000	117.49039				0.00	0	10,000,00
Total GRL35 SPOT										0.00	0	10,000,00
Total For GRL35										0.00	0	10,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	102.22117				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.67900	103.77461	8.67900	103.75039				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.67376				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.09500	106.04832	7.09500	106.02800				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	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
GRT23 On 16/10/2024 Spot Bond					0.00000	100.90612				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.12945				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.86947				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.57745				0.00	0	20,000,00
Total GRT26G SPOT										0.00	0	20,000,00
Total For GRT26G										0.00	0	20,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	100.64207				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.03590				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.56104				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.34178				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.20813				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.63022				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.94283				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.68053				0.00	0	
Total GRT36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.50378				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.83827				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.59611				0.00	0	1,000,000,00
Total GRT41 SPOT										0.00	0	1,000,000,00
Total For GRT41										0.00	0	1,000,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	101.89249				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.09857				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.48979				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.30140				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.04379				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.35596				0.00	2,500,000,000	2,500,000,00
Total GRT50 SPOT										0.00	2,500,000,000	2,500,000,00
Total For GRT50										0.00	2,500,000,000	2,500,000,00
GRT51 On 14/12/2029 Spot Bond					0.00000	100.99721				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.04146				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GS000 On 08/11/2023 Spot Bond					0.00000	101.52037				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.40235				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.62248				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.71500	8.71500	8.71500	101.28059				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T1€ On 20/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T16 SPOT										0.00	0	
Total For H12T16										0.00	0	
H12T1€ On 31/03/2027 Spot Bond					0.00000	100.58425				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T2C On 04/04/2023 Spot Bond					0.00000	100.45528				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	112.26089				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			900,000,000,000.00	49,000,000,000	24,500,000,00	
Total H12T24 SPOT									10,000,000,000,000.00	49,000,000,000	24,500,000,00	
Total For H12T24									10,000,000,000,000.00	49,000,000,000	24,500,000,00	
H12T2€ On 30/03/2023 Spot Bond					0.00000	100.53868				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.87265				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	101.23469				0.00	0	
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB08 On 29/03/2023 Spot Bond					0.00000	100.65735				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.66978				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.09508				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.60604				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.02143				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.82575				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	101.68729				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.90000	324.96139	4.90000	324.87875				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.03000	5.03000	5.03000	325.91877				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.22500	104.93233	10.22500	104.90389			409,000,000,000.00		40,000,000	20,000,000
Total HWAY30 SPOT									409,000,000,000.00		40,000,000	20,000,000
Total For HWAY30									409,000,000,000.00		40,000,000	20,000,000
HWAY3 On 28/02/2033 Spot Bond			5.09000	78.70974	5.09000	112.44967				0.00	0	22,000,000
Total HWAY33 SPOT										0.00	0	22,000,000
Total For HWAY33										0.00	0	22,000,000
HWAY3 On 31/07/2034 Spot Bond			11.75500	84.26214	11.75500	84.23598			1,287,654,455,000.00		109,541,000	4,357,587,500
Total HWAY34 SPOT									1,287,654,455,000.00		109,541,000	4,357,587,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For HWAY34									1,287,654,455,000.00	109,541,000	4,357,587,50
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.13649	100.00000	9.11637			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.83000	83.21935	11.83000	83.19335			0.00	0	4,590,000,00
Total HWAY35 SPOT									0.00	0	4,590,000,00
Total For HWAY35									0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.13206	100.00000	9.11195			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.34000	165.78083	3.29000	165.90805			179,415,448,000,000.00	53,717,200,000	677,163,600,00
Total I2025 SPOT									179,415,448,000,000.00	53,717,200,000	677,163,600,00
Total For I2025									179,415,448,000,000.00	53,717,200,000	677,163,600,00
I2029 On 31/03/2029 Spot Bond			4.20000	119.90498	4.10000	120.55977			82,364,940,000,000.00	19,610,700,000	158,555,900,00
Total I2029 SPOT									82,364,940,000,000.00	19,610,700,000	158,555,900,00
Total For I2029									82,364,940,000,000.00	19,610,700,000	158,555,900,00
I2033 On 28/02/2033 Spot Bond			4.58500	114.74017	4.44000	116.18867			321,684,831,531,000.00	70,160,268,600	382,852,829,90
Total I2033 SPOT									321,684,831,531,000.00	70,160,268,600	382,852,829,90
Total For I2033									321,684,831,531,000.00	70,160,268,600	382,852,829,90
I2038 On 31/01/2038 Spot Bond			4.58000	127.45493	4.54000	128.04358			993,190,516,880,000.00	435,194,436,000	619,160,552,00
Total I2038 SPOT									993,190,516,880,000.00	435,194,436,000	619,160,552,00
Total For I2038									993,190,516,880,000.00	435,194,436,000	619,160,552,00
I2046 On 31/03/2046 Spot Bond			4.68000	112.58112	4.47500	116.28836			59,140,785,600,000.00	12,636,920,000	500,926,842,60
Total I2046 SPOT									59,140,785,600,000.00	12,636,920,000	500,926,842,60
Total For I2046									59,140,785,600,000.00	12,636,920,000	500,926,842,60
I2050 On 31/12/2050 Spot Bond			4.60000	114.53310	4.50000	116.56980			89,730,452,000,000.00	19,506,620,000	413,552,235,10
Total I2050 SPOT									89,730,452,000,000.00	19,506,620,000	413,552,235,10
Total For I2050									89,730,452,000,000.00	19,506,620,000	413,552,235,10
IBG01 On 07/02/2025 Spot Bond					0.00000	101.49989			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.30206			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.70000	325.50262	4.70000	325.42161			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.53087				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.62112				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.59110				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.24121				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.41115				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.45752				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.84338				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.76542				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.33316				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.87223				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.52479				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL148 On 25/08/2023 Spot Bond					0.00000	101.32283				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.35542				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.31140				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	102.06587				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.64635				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	103.28262				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.25174				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.25701				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.58884				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.54329				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.02299				0.00	0	
Total IBL177 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.69163				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.37576				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.58749				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.92583				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.65275				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.34694				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.75804				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.70975				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.06249				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.73919				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.51490				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.22095				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.18361				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.14625				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	99.84495				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.83306				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.44277				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.97500	6.97500	6.97500	101.02196				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.97500	6.97500	6.97500	101.02017				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.97500	6.97500	6.97500	101.02763				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.97500	6.97500	6.97500	101.01520				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.39215				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.90194				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL217 On 18/03/2025 Spot Bond					0.00000	100.84107				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.08500	9.08500	9.08500	100.26943				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.66674				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.54904				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			7.64500	7.64500	7.64500	102.42303				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.77992				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.54192				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.39620				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.13846				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	99.35298				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.16497				0.00	0	
Total IBL228 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.04922				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.07750				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.84602				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.54500	8.54500	8.54500	101.61620				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.63654				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.65413				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.94221				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.97283				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.70330				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.17832				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.14948				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	99.93604				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	99.93342				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.65280				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.45000	9.45000	9.45000	103.10381				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.59603				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.72035				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.59500	102.03615	7.59500	102.01483				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.29461				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.74113				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.32637				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.09200				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL258 On 12/12/2023 Spot Bond					0.00000	100.96981				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.98782				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.38068				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.23000	105.48908	9.23000	105.46321			369,200,000,000.00		40,000,000	20,000,000
Total IBL60 SPOT									369,200,000,000.00		40,000,000	20,000,000
Total For IBL60									369,200,000,000.00		40,000,000	20,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	101.01699				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.12500	102.31294	9.12500	102.28772				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.64000	105.40605	10.64000	105.51730				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.68500	105.00862	9.68500	104.98134				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.82427				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.17662				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.80821				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.72012				0.00	0	
Total IDCG17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	100.81955				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.44658				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.60149				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.43500	101.56959	8.43500	101.54654				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.63294				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.61628				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.98039				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.83440				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.76369				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.27682				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.50714				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.84371				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.69558				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.74430				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.19073				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.69802				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.71850				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.89338				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.61433				0.00	0	13,300,000,00
Total IPF31 SPOT										0.00	0	13,300,000,00
Total For IPF31										0.00	0	13,300,000,00
IPF32 On 01/07/2026 Spot Bond					0.00000	100.51479				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.05418				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.98782				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	101.28190				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.38355				0.00	0	50,000,00
Total IPFG01 SPOT										0.00	0	50,000,00
Total For IPFG01										0.00	0	50,000,00
IV019 On 31/03/2028 Spot Bond			5.82000	202.57698	5.82000	202.52051				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.34053				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.72000	203.52497	5.72000	203.46877				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.37556				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.31309				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.35897				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.00489				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.32180				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.76343				0.00	0	
Total IVC159 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.24040				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.38326				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.57337				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.10000	99.48772	8.10000	99.46602				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.41732				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			6.82500	100.08624	6.82500	100.06799				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.17423				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.15000	102.61590	8.15000	102.59326				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.20722				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.09000	102.59158	8.09000	102.56911				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.62252				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.17103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.45000	8.45000	8.45000	102.73406				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			9.15000	9.15000	9.15000	102.17910				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	99.95397				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	99.85940				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.29500	6.29500	6.29500	102.11718				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.04500	102.99953	8.04500	102.97721				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.37500	99.84444	5.37500	100.31912				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.63597				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	99.90342				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	99.96235				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	101.42126				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.64459				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.31124				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.05500	9.05500	9.05500	100.00366				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.18709				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.03000	8.03000	8.03000	100.97474				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.65500	8.65500	8.65500	100.30657				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.38048				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.14483				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.93550				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	100.39743				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVZ127 On 31/01/2023 Spot Bond			7.65000	7.65000	7.65000	99.72827				0.00	0	
Total IVZ127 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ127										0.00	0	
IVZ128 On 02/03/2023 Spot Bond			7.75000	7.75000	7.75000	99.09525				0.00	0	
Total IVZ128 SPOT										0.00	0	
Total For IVZ128										0.00	0	
IVZ129 On 02/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.68660				0.00	0	
Total IVZ129 SPOT										0.00	0	
Total For IVZ129										0.00	0	
IVZ130 On 07/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.58257				0.00	0	
Total IVZ130 SPOT										0.00	0	
Total For IVZ130										0.00	0	
IVZ131 On 09/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.54102				0.00	0	
Total IVZ131 SPOT										0.00	0	
Total For IVZ131										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.00458				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.22828				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.00909				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.02877				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.31524				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.85722				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.00188				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.98884				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.43820				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.22011				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.28290				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.29045				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	100.63837				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	100.65372				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP02 On 18/11/2025 Spot Bond					0.00000	101.42433				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02 On 18/11/2027 Spot Bond					0.00000	101.44806				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.18500	119.51714	9.18500	119.48750				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.54550				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL09 On 28/08/2024 Spot Bond					0.00000	103.45198				0.00	480,000,000	480,000,000
Total LGL09 SPOT										0.00	480,000,000	480,000,000
Total For LGL09										0.00	480,000,000	480,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.29753				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LGL11 On 09/09/2026 Spot Bond					0.00000	104.29123				0.00	0	0
Total LGL11 SPOT										0.00	0	0
Total For LGL11										0.00	0	0
LGL12 On 04/10/2027 Spot Bond					0.00000	100.89895				0.00	0	0
Total LGL12 SPOT										0.00	0	0
Total For LGL12										0.00	0	0
LHC01 On 19/07/2025 Spot Bond					0.00000	100.64274				0.00	0	0
Total LHC01 SPOT										0.00	0	0
Total For LHC01										0.00	0	0
LHC02 On 19/07/2027 Spot Bond					0.00000	100.70096				0.00	0	0
Total LHC02 SPOT										0.00	0	0
Total For LHC02										0.00	0	0
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.45953				0.00	0	0
Total LRFA4 SPOT										0.00	0	0
Total For LRFA4										0.00	0	0
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.49438				0.00	0	0
Total LRFB4 SPOT										0.00	0	0
Total For LRFB4										0.00	0	0
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.52923				0.00	0	0
Total LRFC4 SPOT										0.00	0	0
Total For LRFC4										0.00	0	0
MAR01 On 17/09/2023 Spot Bond					0.00000	101.20464				0.00	0	0
Total MAR01B SPOT										0.00	0	0
Total For MAR01B										0.00	0	0
MAR02 On 17/09/2024 Spot Bond					0.00000	101.30146				0.00	0	0
Total MAR02B SPOT										0.00	0	0
Total For MAR02B										0.00	0	0
MBF06i On 17/11/2023 Spot Bond					0.00000	101.38295				0.00	0	0
Total MBF068 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total For MBF068										0.00	0	
MBF071 On 28/05/2024 Spot Bond					0.00000	101.36931				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.84553				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.37818				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.56622				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.31453				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.93421				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.81375				0.00	1,500,000,000	10,000,000,000
Total MBP045 SPOT										0.00	1,500,000,000	10,000,000,000
Total For MBP045										0.00	1,500,000,000	10,000,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	101.60291				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.81795				0.00	0	1,500,000,000
Total MBP049 SPOT										0.00	0	1,500,000,000
Total For MBP049										0.00	0	1,500,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	101.01529				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.60662				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.43500	8.43500	8.43500	111.51177				0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG04 SPOT										0.00	0	10,000,00
Total For MMIG04										0.00	0	10,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.85424				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.63360				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.93341				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.08500	101.81164	9.08500	101.78680				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.59705				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.33500	97.04680	9.33500	97.01555				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.62298				0.00	1,200,000,000	1,200,000,00
Total MML05 SPOT										0.00	1,200,000,000	1,200,000,00
Total For MML05										0.00	1,200,000,000	1,200,000,00
MML06 On 25/05/2029 Spot Bond			9.90500	102.14510	9.90500	102.11783				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.92579				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.62869				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.89202				0.00	0	20,000,00
Total MTN13 SPOT										0.00	0	20,000,00
Total For MTN13										0.00	0	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN15 On 10/05/2024 Spot Bond					0.00000	102.29511				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.22233				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.40911				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.05230				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.27464				0.00	0	20,000,00
Total MTN20 SPOT										0.00	0	20,000,00
Total For MTN20										0.00	0	20,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	101.31688				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.48042				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.03000	97.94688	9.03000	97.92337				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.36972				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.44507				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.07590				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.87221				0.00	0	
Total MTN27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.38703				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.85408				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.33595				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.23179				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.36965				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.50320				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.57087				0.00	1,000,000,000	1,000,000,000
Total MTN35 SPOT										0.00	1,000,000,000	1,000,000,000
Total For MTN35										0.00	1,000,000,000	1,000,000,000
MTN36 On 14/11/2029 Spot Bond					0.00000	101.61346				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.50555				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.70830				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.48830				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.48843				0.00	0	

Contract 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	
MWAR(On 22/11/2025 Spot Bond					0.00000	101.42274				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.32009				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.82301				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.96193				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.07981				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.18806				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.12000	100.27925	9.12000	100.25495				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.96500	101.39006	9.96500	101.36327		597,900,000,000.00		60,000,000	30,000,00	
Total NAM04 SPOT								597,900,000,000.00		60,000,000	30,000,00	
Total For NAM04								597,900,000,000.00		60,000,000	30,000,00	
NBG02 On 30/04/2024 Spot Bond					0.00000	102.07342				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.83780				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.02624				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 Intert
NBG06 On 29/07/2028 Spot Bond					0.00000	99.86504				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.95532				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.66000	104.56336	8.66000	104.53888				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.58500	105.82514	8.58500	105.80097				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.71500	105.99147	8.71500	105.96664				0.00	0	10,000,00
Total NBK17A SPOT										0.00	0	10,000,00
Total For NBK17A										0.00	0	10,000,00
NBK20 On 01/06/2026 Spot Bond			8.80500	105.96871	8.80500	105.94362				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.91000	106.36625	8.91000	106.34065				0.00	0	58,000,00
Total NBK21A SPOT										0.00	0	58,000,00
Total For NBK21A										0.00	0	58,000,00
NBK23 On 19/11/2025 Spot Bond			7.56300	109.73897	7.56300	109.71646				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.60500	111.02633	8.60500	111.00049				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25 On 17/02/2023 Spot Bond			8.50000	8.50000	8.50000	104.74458				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.22490				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	81.80659	100.00000	81.63291				0.00	0	4,000,00
Total NBK26A SPOT										0.00	0	4,000,00

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 NBK26A										0.00	0	4,000,000
NBK26I On 22/04/2026 Spot Bond					0.00000	102.54769				0.00	0	10,000,000
Total NBK26B SPOT										0.00	0	10,000,000
Total For NBK26B										0.00	0	10,000,000
NBK27J On 10/05/2026 Spot Bond			8.53000	109.69317	8.53000	109.66787				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			8.60500	105.48515	8.60500	105.46100				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29J On 31/07/2026 Spot Bond			8.67500	110.50610	8.67500	110.48060				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			8.69000	105.02087	8.69000	104.99660				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31J On 09/11/2023 Spot Bond			8.46000	102.68693	8.46000	102.66343				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.64291				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.02918				0.00	0	1,350,000,000
Total NBK35B SPOT										0.00	0	1,350,000,000
Total For NBK35B										0.00	0	1,350,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	104.62337				0.00	0	20,000,000
Total NBK36B SPOT										0.00	0	20,000,000
Total For NBK36B										0.00	0	20,000,000
NBK4 On 28/10/2024 Spot Bond					0.00000	82.96719				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.26503				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.23480				0.00	0	

Contract 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	101.55438				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.12070				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.50824				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.96677				0.00	1,400,000,000	1,000,000,000
Total NBK49B SPOT										0.00	1,400,000,000	1,000,000,000
Total For NBK49B										0.00	1,400,000,000	1,000,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	102.19743				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.67766				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.93913				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.87939				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	102.07500				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	101.90136				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	101.25917				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	

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	101.28826				0.00	2,700,000,000	2,700,000,000
Total NBKB59 SPOT										0.00	2,700,000,000	2,700,000,000
Total For NBKB59										0.00	2,700,000,000	2,700,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.43929				0.00	500,000,000	500,000,000
Total NBKB60 SPOT										0.00	500,000,000	500,000,000
Total For NBKB60										0.00	500,000,000	500,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.03596				0.00	0	0
Total NBKB61 SPOT										0.00	0	0
Total For NBKB61										0.00	0	0
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.17848				0.00	0	0
Total NBKB62 SPOT										0.00	0	0
Total For NBKB62										0.00	0	0
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.64283				0.00	0	0
Total NBKB64 SPOT										0.00	0	0
Total For NBKB64										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.72988				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.93000	104.48751	9.93000	104.45953				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.88172				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.58500	104.61753	9.58500	104.59047				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.88645				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.89386				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 NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.90330				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.30299				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.30299				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.55930				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.27624				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	100.59434				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.42502				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.34908				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.94980				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.80969				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.68071				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	101.55746				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	101.84025				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	103.09108				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	104.31152				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10: On 22/05/2025 Spot Bond					0.00000	104.20600				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	106.00801				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	105.84262				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	104.98772				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	102.29666				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	102.42588				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	100.02890				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11: On 10/12/2027 Spot Bond					0.00000	101.33219				0.00	0	
Total NGT112 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.25732				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.21376				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.97560				0.00	0	3,010,000,00
Total NHM016 SPOT										0.00	0	3,010,000,00
Total For NHM016										0.00	0	3,010,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.65524				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.84521				0.00	0	10,000,00
Total NHM019 SPOT										0.00	0	10,000,00
Total For NHM019										0.00	0	10,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.80325				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.64468				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.95970				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.02702				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.46000	5.46000	5.46000	228.66053				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.53000	4.53000	4.53000	215.15597				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.04500	4.04500	4.04500	163.47949				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.99000	4.99000	4.99000	114.63205				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.29000	5.29000	5.29000	116.98781				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.15000	4.15000	4.15000	164.84625				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	273.05909	3.45000	273.00035				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	163.78258				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.17500	4.17500	4.17500	218.79125				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.32000	217.34978	4.32000	217.29793				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.31000	92.62814	5.31000	118.62190				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.28738				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN02 On 24/07/2023 Spot Bond					0.00000	144.15973				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.38923				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.55892				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	102.19599				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.41754				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.55168				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	152.38894				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.03919				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.45403				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.14086				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.82828				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	186.90200				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	187.11858				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.06826				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.38250				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.62314				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.60495				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.10316				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.76869				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.82054				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.97313				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.64496				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.92913				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.02730				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.92913				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.09376				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	98.84029				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.90419				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.88728				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			9.96500	9.96500	9.96500	103.68545				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.54000	9.54000	9.54000	105.92925				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN179 On 15/09/2028 Spot Bond			9.56500	9.56500	9.56500	104.53330				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	105.36913				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	130.85000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	120.59000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	133.39000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	131.26000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	128.31721				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08 On 23/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF08 On 27/01/2023 Spot Bond					0.00000	99.93799				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NNF08 On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09 On 30/05/2023 Spot Bond					0.00000	101.25754				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	125.99989				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.57009				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.55241				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.42854				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.47088				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.48802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.08891				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.49717				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.59076				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.52227				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.90872				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.30809				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.28000	210.45939	5.28000	210.40398				0.00	0	1,803,000,00
Total NRA023 SPOT										0.00	0	1,803,000,00
Total For NRA023										0.00	0	1,803,000,00
NRA02 On 30/11/2028 Spot Bond			10.69500	108.48310	10.69500	108.45205				0.00	0	456,000,00
Total NRA028 SPOT										0.00	0	456,000,00
Total For NRA028										0.00	0	456,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	14.64390	100.00000	14.61131				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.63045				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.64088				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC27 On 12/06/2023 Spot Bond					0.00000	101.16128				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.63779				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.86079				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.85166				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.11095				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.37009				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.28300				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.90659				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.85500	109.86711	7.85500	109.84373				0.00	0	1,540,000,00
Total OML07 SPOT										0.00	0	1,540,000,00
Total For OML07										0.00	0	1,540,000,00
OML10 On 14/09/2025 Spot Bond			8.26000	111.32678	8.26000	111.30190				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	101.52072				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.17761				0.00	0	
Total OML12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.15704				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.20430				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	99.86204				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.23745				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	101.25474				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.12785				0.00	50,000,000	50,000,000
Total PEP01 SPOT										0.00	50,000,000	50,000,000
Total For PEP01										0.00	50,000,000	50,000,000
PEP02 On 10/03/2025 Spot Bond					0.00000	101.88099				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	102.15053				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.30775				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.43170				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.37521				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.40698				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			8.25000	108.37457	8.18500	108.57398			949,041,699,625,000.00	1,812,005,054,500	2,446,617,463,400
Total R186 SPOT									19,041,699,625,000.00	812,005,054,500	446,617,463,400
Total For R186									19,041,699,625,000.00	812,005,054,500	446,617,463,400
R197 On 07/12/2023 Spot Bond			3.75000	328.09325	3.63000	328.35055			762,750,000,000,000.00	203,400,000,000	571,555,000,000
Total R197 SPOT									2,750,000,000,000.00	203,400,000,000	571,555,000,000
Total For R197									2,750,000,000,000.00	203,400,000,000	571,555,000,000
R202 On 07/12/2033 Spot Bond			4.44000	250.06037	4.46000	249.55934			16,216,736,364,000.00	3,652,418,100	135,252,118,100
Total R202 SPOT									16,216,736,364,000.00	3,652,418,100	135,252,118,100
Total For R202									16,216,736,364,000.00	3,652,418,100	135,252,118,100
R2023 On 28/02/2023 Spot Bond			7.50000	103.15433	7.50000	103.13329			495,150,000,000,000.00	66,020,000,000	190,520,000,000
Total R2023 SPOT									15,150,000,000,000.00	66,020,000,000	190,520,000,000
Total For R2023									15,150,000,000,000.00	66,020,000,000	190,520,000,000
R2030 On 31/01/2030 Spot Bond			9.74500	91.15108	9.72500	91.22195			152,539,512,012,000.00	836,586,917,600	1,984,421,030,600
Total R2030 SPOT									2,539,512,012,000.00	836,586,917,600	1,984,421,030,600
Total For R2030									2,539,512,012,000.00	836,586,917,600	1,984,421,030,600
R2032 On 31/03/2032 Spot Bond			10.42500	89.97335	10.35000	90.34871			100,338,449,687,500.00	863,629,587,500	1,328,250,296,400
Total R2032 SPOT									13,338,449,687,500.00	863,629,587,500	328,250,296,400
Total For R2032									13,338,449,687,500.00	863,629,587,500	328,250,296,400
R2035 On 28/02/2035 Spot Bond			10.96500	89.76660	10.95000	89.82952			696,556,489,018,500.00	1,705,112,310,900	1,664,541,566,700
Total R2035 SPOT									16,556,489,018,500.00	705,112,310,900	564,541,566,700
Total For R2035									16,556,489,018,500.00	705,112,310,900	564,541,566,700
R2037 On 31/01/2037 Spot Bond			11.20000	80.99153	11.16500	81.17795			107,340,765,120,000.00	631,548,282,600	1,160,903,175,100
Total R2037 SPOT									3,340,765,120,000.00	631,548,282,600	160,903,175,100
Total For R2037									3,340,765,120,000.00	631,548,282,600	160,903,175,100
R2040 On 31/01/2040 Spot Bond			11.37500	82.15608	11.33000	82.42057			813,109,843,312,500.00	598,954,711,500	1,023,544,952,300
Total R2040 SPOT									13,109,843,312,500.00	598,954,711,500	1,023,544,952,300
Total For R2040									13,109,843,312,500.00	598,954,711,500	1,023,544,952,300
R2044 On 31/01/2044 Spot Bond			11.43500	78.64941	11.38500	78.95156			340,092,858,459,500.00	991,700,293,700	1,444,503,656,900
Total R2044 SPOT									10,092,858,459,500.00	991,700,293,700	444,503,656,900
Total For R2044									10,092,858,459,500.00	991,700,293,700	444,503,656,900
R2048 On 28/02/2048 Spot Bond			11.28000	82.53430	11.23500	82.81541			167,010,667,224,000.00	2,674,380,378,300	1,281,937,706,500
Total R2048 SPOT									7,010,667,224,000.00	674,380,378,300	281,937,706,500
Total For R2048									7,010,667,224,000.00	674,380,378,300	281,937,706,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209 On 31/03/2036 Spot Bond			11.02000	69.23361	10.99000	69.36982		967,675,255,500,000.00	269,299,025,000	771,425,845,60	
Total R209 SPOT								7,675,255,500,000.00	269,299,025,000	771,425,845,60	
Total For R209								7,675,255,500,000.00	269,299,025,000	771,425,845,60	
R210 On 31/03/2028 Spot Bond			3.82000	222.54762	3.82000	222.49752		20,620,742,000,000.00	5,398,100,000	391,335,990,00	
Total R210 SPOT								20,620,742,000,000.00	5,398,100,000	391,335,990,00	
Total For R210								20,620,742,000,000.00	5,398,100,000	391,335,990,00	
R213 On 28/02/2031 Spot Bond			10.19000	85.52792	10.14000	85.74521		614,863,185,961,000.00	354,746,141,900	274,729,479,10	
Total R213 SPOT								14,863,185,961,000.00	354,746,141,900	274,729,479,10	
Total For R213								14,863,185,961,000.00	354,746,141,900	274,729,479,10	
R214 On 28/02/2041 Spot Bond			11.29500	65.98757	11.23500	66.29249		859,069,365,363,000.00	76,057,491,400	598,259,137,20	
Total R214 SPOT								9,069,365,363,000.00	76,057,491,400	598,259,137,20	
Total For R214								9,069,365,363,000.00	76,057,491,400	598,259,137,20	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.10840		0.00	0	0	
Total RDFB14 SPOT								0.00	0	0	
Total For RDFB14								0.00	0	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.49456		0.00	0	0	
Total RDFB15 SPOT								0.00	0	0	
Total For RDFB15								0.00	0	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.83762		0.00	0	0	
Total RDFB17 SPOT								0.00	0	0	
Total For RDFB17								0.00	0	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.05560		0.00	0	0	
Total RDFB18 SPOT								0.00	0	0	
Total For RDFB18								0.00	0	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.84928		0.00	0	0	
Total RDFB20 SPOT								0.00	0	0	
Total For RDFB20								0.00	0	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.22541		0.00	0	0	
Total RDFB21 SPOT								0.00	0	0	
Total For RDFB21								0.00	0	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.80228		0.00	0	0	
Total RDFB24 SPOT								0.00	0	0	
Total For RDFB24								0.00	0	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.78521		0.00	0	0	
Total RDFB26 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.78760				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.81852				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.60529				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.85982				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.88727				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.11386				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.12383				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.20449				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.71784				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	101.66459				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.09184				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.36410				0.00	0	400,000,00

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 RED302 SPOT										0.00	0	400,000,00
Total For RED302										0.00	0	400,000,00
RED40: On 29/01/2024 Spot Bond					0.00000	99.79909				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.66675				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.42397				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.25948				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.36165				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	99.91933				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.38077				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	102.24455				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.87856				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.26659				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.15151				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
RES61 On 15/12/2027 Spot Bond					0.00000	100.96897				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.84087				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.83803				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.87676				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.86732				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.91924				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.90981				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.02296				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.01354				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.36252				0.00	0	25,000,000.00
Total RN2027 SPOT										0.00	0	25,000,000.00
Total For RN2027										0.00	0	25,000,000.00
RW23 On 10/12/2023 Spot Bond			9.40000	101.27151	9.40000	101.24596				0.00	0	
Total RW23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			10.95500	98.25199	10.95500	98.22320				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.44000	96.72953	11.44000	96.69998				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.22553				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.40500	97.82967	10.40500	97.80241				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	99.99121				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.26577				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.84500	105.33341	8.84500	105.30824				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.21311				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.74500	105.72291	8.74500	105.69833				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.82500	99.59139	8.82500	99.56764				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.09500	103.61035	9.09500	103.58504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.61500	105.78411	8.61500	105.75947				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.61000	100.77257	8.61000	100.74949				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.91000	98.90325	9.91000	98.87726			594,600,000,000.00		60,000,000	30,000,00
Total SBS39 SPOT									594,600,000,000.00		60,000,000	30,000,00
Total For SBS39									594,600,000,000.00		60,000,000	30,000,00
SBS42 On 12/11/2025 Spot Bond			8.70000	106.87183	8.70000	106.84669				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.20500	108.33217	9.20500	108.30524				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.66500	104.86256	7.66500	104.84064				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.67928				0.00	150,000,000	150,000,00
Total SBS47 SPOT										0.00	150,000,000	150,000,00
Total For SBS47										0.00	150,000,000	150,000,00
SBS51 On 31/01/2024 Spot Bond			8.62000	8.62000	8.62000	100.92225				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.30589				0.00	0	1,000,000,00
Total SBS52 SPOT										0.00	0	1,000,000,00
Total For SBS52										0.00	0	1,000,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	101.67792				0.00	500,000,000	2,500,000,00
Total SBS53 SPOT										0.00	500,000,000	2,500,000,00
Total For SBS53										0.00	500,000,000	2,500,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.90361				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS58 On 12/06/2027 Spot Bond					0.00000	103.09589				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.18063				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.34149				0.00	500,000,000	500,000,000
Total SBS63 SPOT										0.00	500,000,000	500,000,000
Total For SBS63										0.00	500,000,000	500,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	100.66289				0.00	0	2,000,000,000
Total SBS64 SPOT										0.00	0	2,000,000,000
Total For SBS64										0.00	0	2,000,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	101.87594				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.84327				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.49339				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.30147				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.87565				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.93158				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.19832				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.01694				0.00	0	
Total SBS74 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.13031				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.19487				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.21137				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.24464				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.27833				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.53000	325.96382	4.53000	325.88417			135,900,000,000.00		30,000,000	15,000,000
Total SBSI11 SPOT									135,900,000,000.00		30,000,000	15,000,000
Total For SBSI11									135,900,000,000.00		30,000,000	15,000,000
SBSI14 On 07/12/2033 Spot Bond			5.36000	5.36000	5.36000	230.65416			0.00		0	
Total SBSI14 SPOT									0.00		0	
Total For SBSI14									0.00		0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.17358				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.59017				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.49154				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	104.94645				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			7,000,000,000,000.00		70,000,000	2,535,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT105 SPOT										7,000,000,000,000.00	70,000,000	2,535,000,00
Total For SBT105										7,000,000,000,000.00	70,000,000	2,535,000,00
SBT106 On 31/12/2026 Spot Bond					0.00000	101.19644				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	102.56053				0.00	70,000,000	2,535,000,00
Total SBT107 SPOT										0.00	70,000,000	2,535,000,00
Total For SBT107										0.00	70,000,000	2,535,000,00
SBT108 On 13/07/2027 Spot Bond					0.00000	102.08598				0.00	60,000,000	30,000,00
Total SBT108 SPOT										0.00	60,000,000	30,000,00
Total For SBT108										0.00	60,000,000	30,000,00
SBT109 On 31/12/2027 Spot Bond					0.00000	100.87909				0.00	80,000,000	40,000,00
Total SBT109 SPOT										0.00	80,000,000	40,000,00
Total For SBT109										0.00	80,000,000	40,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	101.96952				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.09514				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.35500	102.32448	9.35500	102.29878				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.14927				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.90662				0.00	1,334,000,000	1,334,000,00
Total SBT206 SPOT										0.00	1,334,000,000	1,334,000,00
Total For SBT206										0.00	1,334,000,000	1,334,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.40178				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	103.76211				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT209 On 29/06/2026 Spot Bond					0.00000	101.62276				0.00	30,000,000	15,000,000
Total SBT209 SPOT										0.00	30,000,000	15,000,000
Total For SBT209										0.00	30,000,000	15,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	102.14914				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.89300				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.13500	100.63301	9.13500	100.60859				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.88080				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.60133				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.58222				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.63936				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.67769				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.65857				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.62039				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.67751				0.00	0	
Total SLRB9 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.71585				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.70627				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.69671				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.75379				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.19500	103.87016	9.19500	103.84449				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.38138				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.01649				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.18833				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.51096				0.00	0	500,000,00
Total SOL02 SPOT										0.00	0	500,000,00
Total For SOL02										0.00	0	500,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.93053				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.33403				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.35494				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.33577				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.36004				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.21262				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.52498				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.26864				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.68041				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.97929				0.00	0	1,500,000,00
Total SPG010 SPOT										0.00	0	1,500,000,00
Total For SPG010										0.00	0	1,500,000,00
SPG01 On 12/07/2025 Spot Bond					0.00000	100.27744				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.27020				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.07293				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.72464				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 31/01/2025 Spot Bond			4.79000	4.79000	4.79000	161.12683				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.16000	108.68396	8.16000	108.66008				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.63000	88.27554	9.63000	88.25261				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	100.15734				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.27114				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			8.90000	103.37885	8.90000	103.35413				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.24000	117.71973	5.24000	117.68892				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	100.76663				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.83134				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.80591				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.66000	4.66000	4.66000	325.53035				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.19500	4.19500	4.19500	163.00233				0.00	0	624,579,05
Total SSN062 SPOT										0.00	0	624,579,05

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN062										0.00	0	624,579,05
SSN06: On 31/01/2038 Spot Bond			5.44000	5.44000	5.44000	114.91390				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.94000	4.94000	4.94000	114.95619				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	210.44974				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.42398				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.40694				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.00855				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.99340				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	112.48312				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.69870				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.90382				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.27506				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.44607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.12046				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.78697				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.33500	5.33500	5.33500	231.15583				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.99406				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.34874				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.21658				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.39000	92.16490	10.39000	92.13953				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.96256				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.98000	210.70158	4.98000	210.64757				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.51500	227.63439	5.51500	227.57276				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 10/02/2023 Spot Bond					0.00000	101.61610				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	95.56917				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2023 Spot Bond					0.00000	101.00676				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.19768				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.20679				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	98.13868				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.69713				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	101.27472				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.05704				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	102.03270				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	108.26289				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.76930	111.00228	4.76930	110.97445				0.00	0	
Total SSN175 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.76500	45.65158	4.76500	111.19770				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	100.76872				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN17: On 16/02/2023 Spot Bond					0.00000	101.36169				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.01537				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 14/03/2023 Spot Bond					0.00000	100.91863				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN18: On 20/03/2023 Spot Bond					0.00000	100.79188				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	100.15301				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	101.70013				0.00	30,000,000	15,000,00
Total SST201 SPOT										0.00	30,000,000	15,000,00
Total For SST201										0.00	30,000,000	15,000,00
SST20: On 31/08/2027 Spot Bond					0.00000	101.38837				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001: On 01/03/2027 Spot Bond					0.00000	104.30436				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.67500	103.63309	8.67500	103.60891				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A1C On 21/08/2024 Spot Bond					0.00000	101.42175				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.41048				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.34592				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.44127				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.37913				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.09435				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.37913				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			6.80500	104.17477	6.80500	104.15582				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.31500	104.38181	7.31500	104.36143				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.27944				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.32898				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.38791				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A22 On 21/08/2027 Spot Bond					0.00000	101.35212				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			8.88500	105.31953	8.88500	103.55428				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.73450				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.88525				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.60597				0.00	0	2,500,000,0€
Total TFS154 SPOT										0.00	0	2,500,000,0€
Total For TFS154										0.00	0	2,500,000,0€
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.33834				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.59224				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.03462				0.00	0	1,500,000,0€
Total TFS159 SPOT										0.00	0	1,500,000,0€
Total For TFS159										0.00	0	1,500,000,0€
TFS162 On 27/05/2024 Spot Bond					0.00000	101.57961				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.23061				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.08111				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.10484				0.00	0	
Total TFS166 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.46537				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16E On 27/09/2026 Spot Bond					0.00000	100.24040				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16E On 30/11/2024 Spot Bond					0.00000	101.11791				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.99321				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.31689				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.41910				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	
TH16A7 On 21/08/2024 Spot Bond					0.00000	101.37935				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A7 On 21/08/2024 Spot Bond			8.08500	104.19880	8.08500	104.17636				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	101.38807				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	101.38284				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A7 On 21/08/2024 Spot Bond			5.35500	103.05601	5.35500	103.04122				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.42119				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.62874				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.48740				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.47521				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.55883				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.53618				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.84952				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.99735				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.91040				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.45748				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.43137				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B: On 21/02/2026 Spot Bond					0.00000	101.42266				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.52014				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.48011				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.47489				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.84014				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.77583				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.73584				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.28350				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.42275				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.19786				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.54464				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.46847				0.00	0	
Total TH18C2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.71864				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.62350				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.28177				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	101.26376				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.10000	104.45010	9.10000	104.42442				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.97551				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.13295				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.65500	103.59705	8.65500	103.57294				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.23436				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.60175				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.74098				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	102.09094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.55000	103.27319	9.55000	103.24657		1,812,590,000,000.00		189,800,000	304,900,000
Total TN23 SPOT								1,812,590,000,000.00		189,800,000	304,900,000
Total For TN23								1,812,590,000,000.00		189,800,000	304,900,000
TN23/R On 06/11/2023 Spot Bond			100.00000	60.34534	100.00000	60.21030		0.00		0	
Total TN23/R2023 SPOT								0.00		0	
Total For TN23/R2023								0.00		0	
TN25 On 19/08/2025 Spot Bond			9.08500	105.02403	9.08500	104.99867		182,214,211,000.00		20,056,600	1,786,919,600
Total TN25 SPOT								182,214,211,000.00		20,056,600	1,786,919,600
Total For TN25								182,214,211,000.00		20,056,600	1,786,919,600
TN25/R On 19/08/2025 Spot Bond			100.00000	24.76510	100.00000	24.71059		0.00		0	
Total TN25/R186 SPOT								0.00		0	
Total For TN25/R186								0.00		0	
TN27 On 14/11/2027 Spot Bond			10.49500	95.84552	10.49500	95.81844		180,287,308,000.00		17,178,400	21,273,065,600
Total TN27 SPOT								180,287,308,000.00		17,178,400	21,273,065,600
Total For TN27								180,287,308,000.00		17,178,400	21,273,065,600
TN27/R On 14/11/2027 Spot Bond			100.00000	12.31405	100.00000	12.28649		0.00		0	
Total TN27/R186 SPOT								0.00		0	
Total For TN27/R186								0.00		0	
TN29 On 07/02/2029 Spot Bond			10.65500	103.03287	10.65500	103.00381		0.00		0	
Total TN29 SPOT								0.00		0	
Total For TN29								0.00		0	
TN30 On 09/10/2030 Spot Bond			11.28500	99.11047	11.28500	99.08058		111,403,263,000.00		9,871,800	25,006,359,000
Total TN30 SPOT								111,403,263,000.00		9,871,800	25,006,359,000
Total For TN30								111,403,263,000.00		9,871,800	25,006,359,000
TN30/R On 09/10/2030 Spot Bond			8.00000	117.26302	8.00000	117.23775		0.00		0	
Total TN30/R2030 SPOT								0.00		0	
Total For TN30/R2030								0.00		0	
TN34 On 07/02/2034 Spot Bond			12.15700	100.42964	12.15700	100.39743		0.00		0	
Total TN34 SPOT								0.00		0	
Total For TN34								0.00		0	
TN40 On 09/10/2040 Spot Bond			12.41500	91.32926	12.41500	91.29904		133,712,033,000.00		10,770,200	626,937,700
Total TN40 SPOT								133,712,033,000.00		10,770,200	626,937,700
Total For TN40								133,712,033,000.00		10,770,200	626,937,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	103.15556	10.75000	103.12589				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.87193				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.98715				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.77000	104.53211	5.77000	105.26832				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.00730				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.83248				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.78451				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.85689				0.00	0	110,000,00
Total TR5A22 SPOT										0.00	0	110,000,00
Total For TR5A22										0.00	0	110,000,00
TR5A31 On 20/06/2026 Spot Bond			7.20500	101.94465	7.20500	101.92482				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.27001				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			8.90000	102.97750	8.90000	102.95287				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.27001				0.00	0	
Total TRA4A7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.21500	102.90074	8.21500	102.87798				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.06004				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.66549				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.90976				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.88144				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.06525				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.06525				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261: On 07/02/2023 Spot Bond					0.00000	99.73366				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262: On 13/02/2023 Spot Bond					0.00000	99.61696				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263: On 10/03/2023 Spot Bond					0.00000	99.12523				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11: On 31/01/2025 Spot Bond					0.00000	102.42508				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11: On 31/01/2025 Spot Bond					0.00000	102.43817				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	103.05562				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	99.87872				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	101.17388				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	101.25399				0.00	0	
Total TWC429 SPOT										0.00	0	
Total For TWC429										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	101.08008				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	100.29404				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.36143				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.25259				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.16772				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.28076				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.50500	106.37992	10.50500	106.34983				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.53458				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.60254				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.56322				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.68723				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.98645				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.09858				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			9.98000	9.98000	9.98000	101.85733				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.71585				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.76163				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.96378				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.00190				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.24018				0.00	0	
Total UU1C03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.23437				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.67254				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.52425				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.23418				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.41329				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.40960				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.37171				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.80973				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.25e+017	2,031,614,203,000	356,264,099,75
Total for SPOT :										1.25e+017	031,614,203,000	356,264,099,75
Total Futures										1.25e+017	031,614,241,624	356,265,898,12
Total Options										0.00	0	145,67
Grand Total:										1.25e+017	031,614,241,624	356,266,043,80