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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/04/2023

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	04/05/2023	Bond Future			11.90309	75.28477	11.86904	75.44804			0.00	0	
ES33	On	03/08/2023	Bond Future			12.03433	76.84902	11.99883	77.01586			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.16892	74.68009	12.13193	74.85044			0.00	0	
ES33	On	01/02/2024	Bond Future			12.32038	76.23295	12.28182	76.40666			0.00	0	
ES33	On	02/05/2024	Bond Future			12.48682	73.97939	12.44663	74.15633			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/05/2023	Bond Future			12.32704	72.48348	12.29302	72.67404			0.00	0	
ES42	On	03/08/2023	Bond Future			12.45013	73.98972	12.41480	74.18437			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			12.57566	71.29356	12.53895	71.49233			0.00	0	
ES42	On	01/02/2024	Bond Future			12.70896	72.77508	12.67086	72.97781			0.00	0	
ES42	On	02/05/2024	Bond Future			12.85881	69.98498	12.81921	70.19153			0.00	0	
Total ES42 Future												0.00	0	4,00
Total For ES42												0.00	0	4,00
I2025	On	04/05/2023	Bond Future			169.23940	169.23940	169.29609	169.29609			0.00	0	5,35

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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	03/08/2023	Bond Future			171.01477	171.01477	171.07313	171.07313			0.00	0	2'
I2025	On	02/11/2023	Bond Future			174.63597	174.63597	174.69561	174.69561			0.00	0	
I2025	On	01/02/2024	Bond Future			176.48306	176.48306	176.54337	176.54337			0.00	0	
I2025	On	02/05/2024	Bond Future			180.05843	180.05843	180.11932	180.11932			0.00	0	
Total I2025 Future												0.00	0	5,55
Total For I2025												0.00	0	5,55
I2029	On	04/05/2023	Bond Future			122.50154	122.50154	122.38285	122.38285			0.00	0	2,1'
I2029	On	03/08/2023	Bond Future			125.04683	125.04683	124.92594	124.92594			0.00	0	7'
I2029	On	02/11/2023	Bond Future			126.36907	126.36907	126.24567	126.24567			0.00	0	
I2029	On	01/02/2024	Bond Future			128.99883	128.99883	128.87250	128.87250			0.00	0	
I2029	On	02/05/2024	Bond Future			130.25197	130.25197	130.12256	130.12256			0.00	0	
Total I2029 Future												0.00	0	2,84
Total For I2029												0.00	0	2,84
I2033	On	04/05/2023	Bond Future			116.61993	116.61993	116.43136	116.43136			0.00	0	1,5'
I2033	On	03/08/2023	Bond Future			119.04306	119.04306	118.85076	118.85076			0.00	0	6,1'
I2033	On	02/11/2023	Bond Future			120.14752	120.14752	119.95123	119.95123			0.00	0	
I2033	On	01/02/2024	Bond Future			122.64784	122.64784	122.44708	122.44708			0.00	0	
I2033	On	02/05/2024	Bond Future			123.67819	123.67819	123.47289	123.47289			0.00	0	
Total I2033 Future												0.00	0	7,66
Total For I2033												0.00	0	7,66
I2038	On	04/05/2023	Bond Future			129.92653	129.92653	129.71066	129.71066			0.00	0	4,6'
I2038	On	03/08/2023	Bond Future			130.66757	130.66757	130.44739	130.44739			0.00	0	
I2038	On	02/11/2023	Bond Future			133.43432	133.43432	133.20959	133.20959			0.00	0	
I2038	On	01/02/2024	Bond Future			134.20030	134.20030	133.97055	133.97055			0.00	0	
I2038	On	02/05/2024	Bond Future			136.91813	136.91813	136.68311	136.68311			0.00	0	
Total I2038 Future												0.00	0	4,62
Total For I2038												0.00	0	4,62
I2046	On	04/05/2023	Bond Future			114.49742	114.49742	113.78241	113.78241			0.00	0	17,3'
I2046	On	03/08/2023	Bond Future			116.87653	116.87653	116.14681	116.14681			0.00	0	
I2046	On	02/11/2023	Bond Future			117.26840	117.26840	116.52315	116.52315			0.00	0	
I2046	On	01/02/2024	Bond Future			119.70832	119.70832	118.94740	118.94740			0.00	0	
I2046	On	02/05/2024	Bond Future			119.99483	119.99483	119.21781	119.21781			0.00	0	
Total I2046 Future												0.00	0	17,30
Total For I2046												0.00	0	17,30
I2050	On	04/05/2023	Bond Future			117.14524	117.14524	116.44013	116.44013			56,229,715.20	480	13,7'
I2050	On	03/08/2023	Bond Future			117.39698	117.39698	116.67782	116.67782			0.00	0	
I2050	On	02/11/2023	Bond Future			119.88272	119.88272	119.14857	119.14857			0.00	0	
I2050	On	01/02/2024	Bond Future			120.13840	120.13840	119.38851	119.38851			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/05/2024	Bond Future			122.57126	122.57126	121.80567	121.80567			0.00	0	
Total I2050 Future												56,229,715.20	480	13,75
Total For I2050												56,229,715.20	480	13,75
R186	On	04/05/2023	Bond Future			8.47157	110.19926	8.43070	110.32936		5.40	0.00	0	87,3
R186	On	03/08/2023	Bond Future			8.48482	107.15525	8.44029	107.28821		5.15	123,228,537.50	1,150	21,38
R186	On	02/11/2023	Bond Future			8.48236	109.39905	8.43364	109.53485		4.69	1,640,985.75	15	1,10
R186	On	01/02/2024	Bond Future			8.49502	106.34318	8.44150	106.48151		4.34	0.00	0	
R186	On	02/05/2024	Bond Future			8.53549	108.46967	8.47629	108.61037		3.81	0.00	0	
Total R186 Future												124,869,523.25	1,165	109,77
R186	On	04/05/2023	Bond Future	8.82	Put			314.24000	0.31424	319,890	5.84	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,569.94000	1.56994	1,445,050	5.85	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			307.34000	0.30734	312,550	5.85	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,594.44000	1.59444	1,469,140	5.87	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			300.47000	0.30047	305,270	5.87	0.00	0	
R186	On	04/05/2023	Bond Future		Call			10,329.36000	10.32936	10,199,260	4.02	0.00	0	
R186	On	04/05/2023	Bond Future		Put			0.00000	0.00000	0,000	4.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			590.54000	0.59054	502,880	5.19	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			816.07000	0.81607	858,510	5.19	0.00	0	20
R186	On	04/05/2023	Bond Future	8.82	Call			1,545.45000	1.54545	1,421,000	5.84	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,051.21000	4.05121	3,927,230	5.73	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			255.00000	0.25500	263,980	5.73	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,076.32000	4.07632	3,952,190	5.74	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			251.57000	0.25157	260,400	5.74	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,026.00000	4.02600	3,902,170	5.72	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			258.34000	0.25834	267,470	5.72	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			698.82000	0.69882	725,180	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,345.85000	3.34585	3,236,180	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			692.78000	0.69278	718,910	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,834.36000	2.83436	2,731,080	5.00	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			859.53000	0.85953	892,050	5.00	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,648.11000	5.64811	5,522,140	5.65	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			285.05000	0.28505	294,880	5.65	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.38	Call			3,303.93000	3.30393	3,194,730	5.11	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			704.91000	0.70491	731,510	5.11	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,324.87000	3.32487	3,215,430	5.12	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,545.79000	3.54579	3,437,810	4.84	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			802.15000	0.80215	832,500	4.84	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,506.88000	3.50688	3,399,330	4.83	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			813.29000	0.81329	844,070	4.83	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/02/2024	Bond Future	9.51	Call		3,526.32000	3.52632	3,418,550	4.84	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		807.70000	0.80770	838,260	4.84	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,270.53000	2.27053	2,350,320	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		1,140.76000	1.14076	1,079,490	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put		2,257.44000	2.25744	2,336,870	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call		1,119.20000	1.11920	1,058,640	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put		2,284.12000	2.28412	2,364,260	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call		1,129.73000	1.12973	1,068,820	3.60	0.00	0	
Total R186 Option											0.00	0	3,83
Total For R186											124,869,523.25	1,165	113,60
R197	On	04/05/2023	Bond Future			336.83039	336.83039	336.88674	336.88674		0.00	0	30
R197	On	03/08/2023	Bond Future			334.74550	334.74550	334.80400	334.80400		0.00	0	
R197	On	02/11/2023	Bond Future			341.83366	341.83366	341.89345	341.89345		0.00	0	
Total R197 Future											0.00	0	30
Total For R197											0.00	0	30
R202	On	04/05/2023	Bond Future			253.92077	253.92077	253.95306	253.95306		0.00	0	4,96
R202	On	03/08/2023	Bond Future			254.37189	254.37189	254.40549	254.40549		0.00	0	46
R202	On	02/11/2023	Bond Future			259.75812	259.75812	259.79253	259.79253		0.00	0	
R202	On	01/02/2024	Bond Future			260.21546	260.21546	260.24956	260.24956		0.00	0	
R202	On	02/05/2024	Bond Future			265.48559	265.48559	265.51946	265.51946		0.00	0	
Total R202 Future											0.00	0	5,42
Total For R202											0.00	0	5,42
R2030	On	04/05/2023	Bond Future			9.88243	93.04646	9.84778	93.20436	8.82	461,417,395.14	4,959	71,84
R2030	On	03/08/2023	Bond Future			9.96578	90.94972	9.92927	91.11104	9.05	181,899,440.00	2,000	39,77
R2030	On	02/11/2023	Bond Future			10.03783	92.85422	9.99942	93.01894	8.64	0.00	0	
R2030	On	01/02/2024	Bond Future			10.12604	90.75925	10.08557	90.92715	8.45	0.00	0	
R2030	On	02/05/2024	Bond Future			10.23939	92.57348	10.19672	92.74442	7.95	0.00	0	
Total R2030 Future											643,316,835.14	6,959	111,62
R2030	On	04/05/2023	Bond Future	12.57	Call		11,418.88000	11.41888	11,260,810	12.97	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		7,664.34000	7.66434	7,503,870	12.28	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put		1,363.16000	1.36316	1,429,170	7.87	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call		9,348.41000	9.34841	9,189,400	12.97	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		4.11000	0.00411	3,000	12.97	0.00	0	1,06
R2030	On	04/05/2023	Bond Future	12.50	Call		11,148.98000	11.14898	10,990,860	12.97	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		0.60000	0.00060	0,380	12.97	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call		3,289.78000	3.28978	3,124,920	10.16	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		0.44000	0.00044	0,270	12.97	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Call		3,721.55000	3.72155	3,555,970	10.39	0.00	0	38

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	04/05/2023	Bond Future	10.65	Put			152.66000	0.15266	144,980	10.39	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			6,524.85000	6.52485	6,362,790	11.77	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			26.54000	0.02654	22,380	11.77	0.00	0	11
R2030	On	04/05/2023	Bond Future	10.42	Call			2,829.61000	2.82961	2,666,700	9.88	0.00	0	47
R2030	On	04/05/2023	Bond Future	11.62	Put			12.76000	0.01276	10,190	12.28	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.52	Call			3,212.34000	3.21234	3,047,700	10.11	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			209.66000	0.20966	202,920	10.11	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			3,251.04000	3.25104	3,086,290	10.14	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			204.64000	0.20464	197,790	10.14	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Put			265.63000	0.26563	260,620	9.88	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			199.69000	0.19969	192,730	10.16	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			785.80000	0.78580	675,320	8.20	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			1,095.67000	1.09567	1,143,090	8.20	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,380.61000	1.38061	1,241,650	8.82	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	10.00	Put			689.52000	0.68952	708,460	8.82	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			4.41000	0.00441	2,130	5.51	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			3,832.97000	3.83297	3,988,590	5.51	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			386.73000	0.38673	311,430	7.59	0.00	0	11
R2030	On	04/05/2023	Bond Future	9.58	Put			1,618.68000	1.61868	1,701,280	7.59	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			547.59000	0.54759	455,700	7.87	0.00	0	47
R2030	On	03/08/2023	Bond Future	12.59	Put			48.45000	0.04845	48,300	10.94	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	10.40	Call			3,164.86000	3.16486	3,035,480	9.37	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	10.40	Put			1,112.11000	1.11211	1,144,050	9.37	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			3,940.37000	3.94037	3,801,260	9.60	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.36	Call			6,395.51000	6.39551	6,240,480	10.29	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Put			821.10000	0.82110	843,310	9.60	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			6,323.00000	6.32300	6,168,230	10.27	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			342.66000	0.34266	349,210	10.27	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			334.01000	0.33401	340,300	10.29	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			10,918.12000	10.91812	10,756,650	10.94	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call			12,015.81000	12.01581	11,854,230	10.94	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			26.26000	0.02626	26,000	10.94	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.35	Call			6,359.29000	6.35929	6,204,390	10.28	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			338.36000	0.33836	344,780	10.28	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			4,676.49000	4.67649	4,543,760	9.30	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			1,237.34000	1.23734	1,269,330	9.30	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			1,602.70000	1.60270	1,523,120	8.40	0.00	0	80
R2030	On	02/11/2023	Bond Future	9.57	Put			3,469.90000	3.46990	3,555,040	8.40	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			2,630.38000	2.63038	2,526,280	8.69	0.00	0	80
R2030	On	02/11/2023	Bond Future	11.57	Put			646.84000	0.64684	661,940	9.97	0.00	0	80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/11/2023	Bond Future	10.80	Call		4,616.16000	4.61616	4,484,030	9.28	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,258.87000	1.25887	1,291,460	9.28	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		4,646.42000	4.64642	4,513,990	9.29	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		2,327.99000	2.32799	2,388,610	8.69	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,248.19000	1.24819	1,280,480	9.29	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call		7,087.68000	7.08768	6,938,060	9.97	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Put		2,805.68000	2.80568	2,874,950	8.34	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		6,078.91000	6.07891	5,940,460	9.29	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,166.10000	1.16610	1,195,550	9.29	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	11.35	Call		6,201.05000	6.20105	6,061,710	9.32	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,775.87000	1.77587	1,698,720	8.10	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		3,949.28000	3.94928	4,040,030	8.10	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		2,442.69000	2.44269	2,349,930	8.25	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	9.93	Put		3,091.77000	3.09177	3,166,910	8.25	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		663.28000	0.66328	679,040	9.95	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Call		2,740.97000	2.74097	2,642,340	8.34	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		6,231.54000	6.23154	6,091,980	9.33	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,125.28000	1.12528	1,153,620	9.33	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		6,262.07000	6.26207	6,122,300	9.34	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,117.18000	1.11718	1,145,310	9.34	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		8,569.68000	8.56968	8,417,540	9.95	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,133.43000	1.13343	1,161,990	9.32	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		3,841.96000	3.84196	3,928,670	7.68	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		2,292.67000	2.29267	2,208,050	7.69	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		3,819.40000	3.81940	3,905,720	7.69	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		2,311.54000	2.31154	2,226,520	7.70	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		3,797.33000	3.79733	3,883,250	7.70	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		2,274.27000	2.27427	2,190,040	7.68	0.00	0	
Total R2030 Option											0.00	0	14,80
Total For R2030											643,316,835.14	6,959	126,42
R2032	On	04/05/2023	Bond Future			10.52454	87.92984	10.49514	88.08265	10.53	0.00	0	165,6
R2032	On	03/08/2023	Bond Future			10.61598	89.73522	10.58526	89.89137	11.05	49,354,371.00	550	10,14
R2032	On	02/11/2023	Bond Future			10.70641	87.45317	10.67432	87.61260	11.25	0.00	0	
R2032	On	01/02/2024	Bond Future			10.80897	89.25192	10.77547	89.41441	10.51	0.00	0	
R2032	On	02/05/2024	Bond Future			10.92938	86.87887	10.89438	87.04429	10.29	0.00	0	
Total R2032 Future											49,354,371.00	550	175,75
R2032	On	04/05/2023	Bond Future	9.80	Call		12.30000	0.01230	6,870	6.52	0.00	0	50
R2032	On	04/05/2023	Bond Future	13.43	Call		13,656.69000	13.65669	13,503,790	15.69	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		0.21000	0.00021	0,120	15.69	0.00	0	40

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.89	Call			2,444.52000	2.44452	2,287,140	10.98	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Call			3,156.61000	3.15661	2,994,450	11.51	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put			281.29000	0.28129	271,940	11.51	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.69	Call			1,675.90000	1.67590	1,531,220	10.32	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Put			2,585.01000	2.58501	2,704,330	7.62	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			4,532.04000	4.53204	4,368,890	12.40	0.00	0	4:
R2032	On	04/05/2023	Bond Future	11.37	Put			131.77000	0.13177	121,430	12.40	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			2,404.07000	2.40407	2,247,120	10.95	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			431.27000	0.43127	427,130	10.95	0.00	0	
R2032	On	04/05/2023	Bond Future	10.30	Call			531.34000	0.53134	443,130	8.87	0.00	0	5:
R2032	On	04/05/2023	Bond Future	10.89	Put			421.25000	0.42125	416,680	10.98	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Call			2,900.83000	2.90083	2,739,860	11.33	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Put			324.95000	0.32495	316,790	11.33	0.00	0	13,0:
R2032	On	04/05/2023	Bond Future	10.53	Put			957.24000	0.95724	983,170	9.76	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			1,430.35000	1.43035	1,292,550	10.07	0.00	0	4:
R2032	On	04/05/2023	Bond Future	10.62	Put			783.79000	0.78379	798,800	10.07	0.00	0	
R2032	On	04/05/2023	Bond Future	10.69	Put			669.62000	0.66962	677,750	10.32	0.00	0	5:
R2032	On	04/05/2023	Bond Future	10.87	Call			2,363.82000	2.36382	2,207,320	10.91	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			441.53000	0.44153	437,840	10.91	0.00	0	
R2032	On	04/05/2023	Bond Future	9.80	Put			3,730.16000	3.73016	3,877,540	6.52	0.00	0	
R2032	On	04/05/2023	Bond Future	9.85	Call			22.76000	0.02276	13,650	6.76	0.00	0	6,5:
R2032	On	04/05/2023	Bond Future	9.85	Put			3,466.36000	3.46636	3,610,060	6.76	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Call			119.85000	0.11985	86,360	7.62	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.30	Put			1,554.59000	1.55459	1,619,190	8.87	0.00	0	
R2032	On	04/05/2023	Bond Future	10.53	Call			1,138.39000	1.13839	1,011,510	9.76	0.00	0	7:
R2032	On	03/08/2023	Bond Future	11.75	Put			611.77000	0.61177	618,990	12.22	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			6,322.71000	6.32271	6,173,610	12.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			604.55000	0.60455	611,600	12.23	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call			535.28000	0.53528	490,040	10.37	0.00	0	1,5:
R2032	On	03/08/2023	Bond Future	11.90	Call			6,877.65000	6.87765	6,726,470	12.40	0.00	0	5,0:
R2032	On	03/08/2023	Bond Future	11.90	Put			511.43000	0.51143	516,400	12.40	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			1,591.02000	1.59102	1,501,940	10.63	0.00	0	1,5:
R2032	On	03/08/2023	Bond Future	9.60	Put			5,743.85000	5.74385	5,854,760	10.37	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			3,058.69000	3.05869	3,125,760	10.63	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			6,283.38000	6.28338	6,134,450	12.22	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			6,362.08000	6.36208	6,212,820	12.24	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			597.40000	0.59740	604,290	12.24	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			1,938.44000	1.93844	1,973,920	11.74	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			4,678.32000	4.67832	4,554,050	11.75	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			1,923.04000	1.92304	1,958,200	11.75	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	02/11/2023	Bond Future	11.22	Call		4,614.03000	4.61403	4,490,400	11.73	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		1,954.20000	1.95420	1,990,000	11.73	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		4,646.01000	4.64601	4,522,060	11.74	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		3,413.37000	3.41337	3,476,250	10.32	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		6,576.25000	6.57625	6,443,580	11.28	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,646.37000	1.64637	1,676,190	11.28	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		6,609.78000	6.60978	6,476,890	11.29	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		1,634.93000	1.63493	1,664,530	11.29	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call		1,741.91000	1.74191	1,673,030	9.91	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.85	Call		6,643.63000	6.64363	6,510,520	11.30	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		1,623.84000	1.62384	1,653,220	11.30	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		9,343.69000	9.34369	9,197,010	12.05	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		959.12000	0.95912	974,930	12.05	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Call		3,338.20000	3.33820	3,238,590	10.32	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		5,565.26000	5.56526	5,658,870	9.91	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		4,552.36000	4.55236	4,631,050	9.95	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,876.35000	2.87635	2,789,250	9.95	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		4,526.10000	4.52610	4,604,420	9.95	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,898.70000	2.89870	2,811,220	9.96	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		4,499.98000	4.49998	4,577,920	9.96	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,854.09000	2.85409	2,767,360	9.95	0.00	0	
Total R2032 Option											0.00	0	35,95
Total For R2032											49,354,371.00	550	211,74
R2035	On	04/05/2023	Bond Future			11.11227	87.14029	11.07792	87.34032	13.27	83,828,958.98	962	152,95
R2035	On	03/08/2023	Bond Future			11.21212	88.92948	11.17638	89.13382	14.07	30,769,600.08	346	14,48
R2035	On	02/11/2023	Bond Future			11.31470	86.28472	11.27753	86.49336	14.38	0.00	0	
R2035	On	01/02/2024	Bond Future			11.43168	88.05961	11.39300	88.27236	13.20	0.00	0	
R2035	On	02/05/2024	Bond Future			11.55527	85.31463	11.51507	85.53131	12.71	0.00	0	
Total R2035 Future											114,598,559.06	1,308	167,45
R2035	On	04/05/2023	Bond Future	9.85	Call		12.85000	0.01285	7,300	11.99	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.87	Call		4,657.54000	4.65754	4,447,240	14.28	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,814.35000	1.81435	1,635,510	13.21	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put		3,466.90000	3.46690	3,597,780	12.31	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		11,117.97000	11.11797	10,916,880	16.32	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		3.88000	0.00388	2,820	16.32	0.00	0	45
R2035	On	04/05/2023	Bond Future	11.80	Call		4,320.70000	4.32070	4,110,680	14.16	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		250.98000	0.25098	240,990	14.16	0.00	0	1,00
R2035	On	04/05/2023	Bond Future	11.05	Call		1,299.21000	1.29921	1,141,870	12.96	0.00	0	70
R2035	On	04/05/2023	Bond Future	11.87	Put		207.98000	0.20798	197,710	14.28	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	04/05/2023	Bond Future	12.46	Call			7,590.86000	7.59086	7,385,410	15.22	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			37.90000	0.03790	32,480	15.22	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.20	Call			1,779.54000	1.77954	1,601,860	13.19	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			1,071.60000	1.07160	1,093,950	13.19	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Put			1,142.45000	1.14245	1,168,460	13.15	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			1,048.79000	1.04879	1,069,980	13.21	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			1,849.38000	1.84938	1,669,410	13.22	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			1,026.25000	1.02625	1,046,310	13.22	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			366.98000	0.36698	289,240	12.36	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put			3,219.76000	3.21976	3,342,050	12.36	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Put			7,617.05000	7.61705	7,811,530	11.99	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			187.71000	0.18771	138,920	12.16	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put			4,149.50000	4.14950	4,300,740	12.16	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Call			308.00000	0.30800	238,850	12.31	0.00	0	71
R2035	On	04/05/2023	Bond Future	11.05	Put			1,462.29000	1.46229	1,504,980	12.96	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Call			1,677.19000	1.67719	1,503,170	13.15	0.00	0	48
R2035	On	03/08/2023	Bond Future	11.99	Call			5,815.71000	5.81571	5,634,850	15.12	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			1,329.99000	1.32999	1,353,470	15.12	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			5,855.55000	5.85555	5,674,350	15.13	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			1,316.80000	1.31680	1,339,940	15.13	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			5,775.94000	5.77594	5,595,420	15.10	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			1,343.30000	1.34330	1,367,120	15.10	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			2,074.47000	2.07447	1,977,380	13.54	0.00	0	40
R2035	On	02/11/2023	Bond Future	10.62	Put			5,887.07000	5.88707	5,998,620	13.54	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			3,295.08000	3.29508	3,169,460	13.97	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.41	Put			3,413.54000	3.41354	3,481,540	14.28	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			4,185.07000	4.18507	4,043,930	14.29	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Put			4,187.36000	4.18736	4,270,380	13.97	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			3,389.26000	3.38926	3,456,760	14.29	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call			4,216.40000	4.21640	4,074,780	14.30	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			3,365.12000	3.36512	3,432,140	14.30	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Call			9,434.60000	9.43460	9,245,970	16.08	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			1,203.38000	1.20338	1,223,390	16.08	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.41	Call			4,153.84000	4.15384	4,013,200	14.28	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put			2,574.25000	2.57425	2,624,130	13.94	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call			2,302.03000	2.30203	2,208,700	12.52	0.00	0	40
R2035	On	01/02/2024	Bond Future	10.62	Put			6,715.50000	6.71550	6,834,920	12.52	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Call			3,466.19000	3.46619	3,347,820	12.85	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.18	Call			6,791.35000	6.79135	6,629,140	13.92	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put			2,606.17000	2.60617	2,656,710	13.92	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	01/02/2024	Bond Future	12.19	Call		6.826.63000	6.82663	6,664,090	13.93	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put		4,989.36000	4.98936	5,083,740	12.85	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		2,590.16000	2.59016	2,640,370	13.93	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		6,861.95000	6.86195	6,699,080	13.94	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call		11,577.91000	11.57791	11,385,950	15.33	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put		1,188.29000	1.18829	1,209,080	15.33	0.00	0	40
R2035	On	02/05/2024	Bond Future	11.21	Put		5,303.42000	5.30342	5,403,680	12.29	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		3,583.65000	3.58365	3,468,130	12.28	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		5,364.72000	5.36472	5,465,880	12.28	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		3,608.32000	3.60832	3,492,350	12.28	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		5,333.82000	5.33382	5,434,530	12.28	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		3,633.43000	3.63343	3,517,010	12.29	0.00	0	
Total R2035 Option											0.00	0	8,36
Total For R2035											114,598,559.06	1,308	175,86
R2037	On	04/05/2023	Bond Future			11.38562	82.46897	11.35644	82.63981	14.30	520,874,014.52	6,316	59,60
R2037	On	03/08/2023	Bond Future			11.49444	79.90460	11.46411	80.07908	15.99	0.00	0	74,60
R2037	On	02/11/2023	Bond Future			11.59401	81.57786	11.56255	81.75602	15.55	0.00	0	
R2037	On	01/02/2024	Bond Future			11.70624	79.00028	11.67359	79.18191	15.07	0.00	0	
R2037	On	02/05/2024	Bond Future			11.83402	80.57828	11.80015	80.76324	13.80	0.00	0	
Total R2037 Future											520,874,014.52	6,316	134,20
R2037	On	04/05/2023	Bond Future	11.30	Put		1,579.90000	1.57990	1,609,130	13.96	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		3,698.12000	3.69812	3,513,070	15.07	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		380.36000	0.38036	366,150	15.07	0.00	0	70
R2037	On	04/05/2023	Bond Future	13.73	Call		12,314.72000	12.31472	12,143,320	17.71	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		1.66000	0.00166	1,100	17.71	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.31	Call		1,276.62000	1.27662	1,133,660	13.98	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		1,247.94000	1.24794	1,106,330	13.96	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		1,549.62000	1.54962	1,577,500	13.98	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,305.66000	1.30566	1,161,380	14.00	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		1,519.76000	1.51976	1,546,320	14.00	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		2,988.88000	2.98888	2,807,320	14.79	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		560.41000	0.56041	549,690	14.79	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		483.77000	0.48377	397,440	13.43	0.00	0	70
R2037	On	04/05/2023	Bond Future	10.95	Put		2,919.74000	2.91974	3,004,250	13.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		617.51000	0.61751	517,830	13.54	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		2,565.57000	2.56557	2,636,730	13.54	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		1,611.41000	1.61141	1,630,970	16.99	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,301.94000	5.30194	5,146,700	17.00	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,596.11000	1.59611	1,615,350	17.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/08/2023	Bond Future	10.30	Call		606.72000	0.60672	556,980	14.70	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		7,745.99000	7.74599	7,870,730	14.70	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,340.33000	5.34033	5,184,760	17.02	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		1,580.79000	1.58079	1,599,700	17.02	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		1,733.79000	1.73379	1,637,840	15.26	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		4,474.65000	4.47465	4,553,180	15.26	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,263.47000	5.26347	5,108,550	16.99	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		3,821.33000	3.82133	3,879,860	15.33	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,803.31000	3.80331	3,684,550	15.30	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		3,874.54000	3.87454	3,933,940	15.30	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,833.52000	3.83352	3,714,320	15.32	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		3,847.98000	3.84798	3,906,940	15.32	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,863.58000	3.86358	3,743,950	15.33	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		2,929.76000	2.92976	2,973,120	15.75	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		6,450.25000	6.45025	6,311,690	15.76	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		2,912.16000	2.91216	2,955,230	15.76	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		6,381.20000	6.38120	6,243,230	15.74	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		2,947.46000	2.94746	2,991,120	15.74	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		6,415.70000	6.41570	6,277,430	15.75	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		3,601.93000	3.60193	3,501,160	13.32	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		5,608.25000	5.60825	5,692,440	13.32	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		3,626.83000	3.62683	3,525,680	13.33	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		5,576.45000	5.57645	5,660,260	13.33	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		3,577.11000	3.57711	3,476,730	13.32	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		5,640.18000	5.64018	5,724,760	13.32	0.00	0	
Total R2037 Option											0.00	0	6,20
Total For R2037											520,874,014.52	6,316	140,44
R2040	On	04/05/2023	Bond Future			11.60112	83.38248	11.57196	83.56399	15.24	83,382.48	1	44,24
R2040	On	03/08/2023	Bond Future			11.71156	80.58646	11.68127	80.77182	17.09	0.00	0	106,07
R2040	On	02/11/2023	Bond Future			11.81279	82.27395	11.78139	82.46325	16.64	0.00	0	
R2040	On	01/02/2024	Bond Future			11.92620	79.46031	11.89364	79.65328	16.17	0.00	0	
R2040	On	02/05/2024	Bond Future			12.05399	81.04713	12.02023	81.24368	14.83	0.00	0	
Total R2040 Future											83,382.48	1	150,34
R2040	On	04/05/2023	Bond Future	10.17	Call		5.91000	0.00591	3,190	13.75	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		9,534.72000	9.53472	9,713,510	13.75	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		12.03000	0.01203	9,200	18.36	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		1,096.76000	1.09676	958,320	14.68	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Put		535.45000	0.53545	521,900	15.80	0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Call		334.77000	0.33477	264,980	14.09	0.00	0	68

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2040	On	04/05/2023	Bond Future	10.92	Put			4,451.39000	4.45139	4,580,250	13.95		0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call			7,098.34000	7.09834	6,906,590	17.17		0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			81.77000	0.08177	71,530	17.17		0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call			10,512.64000	10.51264	10,328,300	18.36		0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call			1,070.05000	1.07005	933,200	14.66		0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put			2,026.26000	2.02626	2,070,920	14.66		0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			1,989.51000	1.98951	2,032,580	14.68		0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call			1,235.87000	1.23587	1,089,740	14.76		0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put			1,812.44000	1.81244	1,847,820	14.76		0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call			3,432.61000	3.43261	3,237,550	15.80		0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			99.38000	0.09938	70,390	13.73		0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put			5,625.43000	5.62543	5,777,950	13.73		0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			222.15000	0.22215	169,500	13.95		0.00	0	38
R2040	On	04/05/2023	Bond Future	11.03	Put			3,826.83000	3.82683	3,938,550	14.09		0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call			1,043.83000	1.04383	908,580	14.64		0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			2,063.59000	2.06359	2,109,850	14.64		0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			1,931.49000	1.93149	1,955,880	17.92		0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call			5,110.31000	5.11031	4,950,100	17.88		0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put			1,968.00000	1.96800	1,993,150	17.88		0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call			5,149.62000	5.14962	4,989,030	17.90		0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put			1,949.75000	1.94975	1,974,520	17.90		0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call			5,188.86000	5.18886	5,027,890	17.92		0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			3,574.37000	3.57437	3,455,560	16.12		0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			4,681.68000	4.68168	4,752,170	16.12		0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			3,515.15000	3.51515	3,397,310	16.10		0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			4,746.00000	4.74600	4,817,460	16.10		0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			3,544.70000	3.54470	3,426,380	16.11		0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			4,713.74000	4.71374	4,784,720	16.11		0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put			3,576.43000	3.57643	3,628,530	16.61		0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call			6,194.70000	6.19470	6,053,500	16.62		0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put			3,555.07000	3.55507	3,606,840	16.62		0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call			6,124.75000	6.12475	5,984,220	16.60		0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put			3,597.92000	3.59792	3,650,360	16.60		0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call			6,159.69000	6.15969	6,018,820	16.61		0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call			3,766.38000	3.76638	3,660,520	14.26		0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put			6,216.58000	6.21658	6,307,270	14.26		0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call			3,792.74000	3.79274	3,686,470	14.27		0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put			6,181.83000	6.18183	6,272,110	14.27		0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call			3,740.43000	3.74043	3,634,990	14.25		0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put			6,251.82000	6.25182	6,342,930	14.25		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2040 Option												0.00	0	3,95
Total For R2040												83,382.48	1	154,33
R2044	On	04/05/2023	Bond Future			11.71015	79.44850	11.68097	79.63118		16.31	19,862,125.00	250	62,10
R2044	On	03/08/2023	Bond Future			11.81806	76.69684	11.78776	76.88346		18.33	0.00	0	24,37
R2044	On	02/11/2023	Bond Future			11.91689	78.30291	11.88551	78.49345		17.86	0.00	0	
R2044	On	01/02/2024	Bond Future			12.02718	75.53273	11.99466	75.72700		17.41	0.00	0	
R2044	On	02/05/2024	Bond Future			12.15073	77.04096	12.11703	77.23884		15.99	0.00	0	
Total R2044 Future												19,862,125.00	250	86,47
R2044	On	04/05/2023	Bond Future	11.41	Call			822.90000	0.82290	702,460	15.67	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call			1,801.82000	1.80182	1,631,480	16.31	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put			1,370.81000	1.37081	1,383,150	16.31	0.00	0	4,42
R2044	On	04/05/2023	Bond Future	12.00	Call			2,774.11000	2.77411	2,583,020	16.80	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put			815.28000	0.81528	806,870	16.80	0.00	0	4,42
R2044	On	04/05/2023	Bond Future	12.25	Call			3,901.10000	3.90110	3,701,770	17.31	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			2,554.32000	2.55432	2,616,560	15.67	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call			845.38000	0.84538	723,210	15.69	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			2,511.76000	2.51176	2,572,270	15.69	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			868.14000	0.86814	744,260	15.71	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put			464.75000	0.46475	448,100	17.31	0.00	0	1,75
R2044	On	04/05/2023	Bond Future	11.43	Put			2,469.57000	2.46957	2,528,370	15.71	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Call			3,947.21000	3.94721	3,800,170	18.33	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put			2,655.74000	2.65574	2,695,320	18.33	0.00	0	4,75
R2044	On	03/08/2023	Bond Future	12.15	Call			4,496.17000	4.49617	4,341,820	18.61	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put			2,313.73000	2.31373	2,346,000	18.61	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call			4,533.76000	4.53376	4,378,960	18.63	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put			2,292.55000	2.29255	2,324,370	18.63	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			4,571.28000	4.57128	4,416,030	18.64	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			2,271.38000	2.27138	2,302,750	18.64	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call			3,100.72000	3.10072	2,967,840	17.90	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put			3,334.36000	3.33436	3,388,100	17.90	0.00	0	3,07
R2044	On	02/11/2023	Bond Future	11.56	Put			5,297.22000	5.29722	5,374,080	17.26	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call			3,301.70000	3.30170	3,187,510	17.27	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put			5,262.42000	5.26242	5,338,770	17.27	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call			3,244.65000	3.24465	3,131,480	17.25	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put			5,332.46000	5.33246	5,409,830	17.25	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call			3,273.00000	3.27300	3,159,320	17.26	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call			5,661.30000	5.66130	5,524,730	17.45	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put			3,984.72000	3.98472	4,042,420	17.45	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call			5,695.06000	5.69506	5,558,130	17.46	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	01/02/2024	Bond Future	12.29	Put		3,960.85000	3.96085	4,018,190	17.46	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		5,627.33000	5.62733	5,491,130	17.44	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,008.46000	4.00846	4,066,530	17.44	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		6,587.24000	6.58724	6,679,650	15.41	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		3,779.29000	3.77929	3,673,410	15.42	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		6,550.79000	6.55079	6,642,790	15.42	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		3,805.13000	3.80513	3,698,840	15.43	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		6,514.19000	6.51419	6,605,780	15.43	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		3,753.22000	3.75322	3,647,750	15.41	0.00	0	
Total R2044 Option											0.00	0	18,47
Total For R2044											19,862,125.00	250	104,95
R2048	On	04/05/2023	Bond Future			11.67116	78.10682	11.64694	78.26193	17.09	29,680,591.60	380	77,61
R2048	On	03/08/2023	Bond Future			11.76865	79.71050	11.74353	79.86896	18.18	0.00	0	167,51
R2048	On	02/11/2023	Bond Future			11.86775	76.93620	11.84172	77.09799	18.73	0.00	0	
R2048	On	01/02/2024	Bond Future			11.97832	78.51863	11.95134	78.68354	17.24	0.00	0	
R2048	On	02/05/2024	Bond Future			12.09292	75.64586	12.06498	75.81382	16.76	0.00	0	13,00
Total R2048 Future											29,680,591.60	380	258,22
R2048	On	04/05/2023	Bond Future	10.40	Call		16.02000	0.01602	9,780	15.44	0.00	0	1,50
R2048	On	04/05/2023	Bond Future	10.40	Put		8,809.47000	8.80947	8,958,340	15.44	0.00	0	
R2048	On	04/05/2023	Bond Future	11.10	Call		363.58000	0.36358	294,120	15.93	0.00	0	1,50
R2048	On	04/05/2023	Bond Future	11.10	Put		4,018.39000	4.01839	4,104,040	15.93	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		746.01000	0.74601	639,540	16.29	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		2,827.62000	2.82762	2,876,260	16.29	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		767.23000	0.76723	659,150	16.31	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		2,781.66000	2.78166	2,828,690	16.31	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		788.91000	0.78891	679,230	16.33	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		2,736.25000	2.73625	2,781,680	16.33	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		4,664.10000	4.66410	4,525,740	18.80	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		2,468.58000	2.46858	2,488,680	18.80	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		4,702.25000	4.70225	4,563,520	18.82	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		2,446.76000	2.44676	2,466,490	18.82	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		4,626.22000	4.62622	4,488,230	18.79	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		2,490.76000	2.49076	2,511,230	18.79	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		3,263.23000	3.26323	3,162,830	18.01	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,576.00000	5.57600	5,637,390	18.01	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		3,291.15000	3.29115	3,190,310	18.02	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,538.32000	5.53832	5,599,270	18.02	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		3,235.19000	3.23519	3,135,230	18.00	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,613.65000	5.61365	5,675,480	18.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	01/02/2024	Bond Future	12.15	Call		5,599.20000	5.59920	5,481,440	17.44	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,399.66000	4.39966	4,446,810	17.44	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		5,633.35000	5.63335	5,515,280	17.45	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,374.32000	4.37432	4,421,160	17.45	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		5,565.40000	5.56540	5,447,950	17.43	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,425.43000	4.42543	4,472,890	17.43	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		3,524.88000	3.52488	3,436,280	16.03	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,265.79000	7.26579	7,345,150	16.03	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		3,550.39000	3.55039	3,461,430	16.04	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,225.74000	7.22574	7,304,740	16.04	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		3,499.46000	3.49946	3,411,220	16.03	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		7,306.03000	7.30603	7,385,750	16.03	0.00	0	
Total R2048 Option											0.00	0	3,00
Total For R2048											29,680,591.60	380	261,22
R209	On	04/05/2023	Bond Future			11.13888	67.61065	11.10448	67.78704	15.01	0.00	0	20,78
R209	On	03/08/2023	Bond Future			11.22936	68.99884	11.19372	69.17903	15.95	0.00	0	1,65
R209	On	02/11/2023	Bond Future			11.31876	67.29131	11.28186	67.47525	16.26	0.00	0	55
R209	On	01/02/2024	Bond Future			11.41690	68.67537	11.37870	68.86298	14.96	0.00	0	
R209	On	02/05/2024	Bond Future			11.52794	66.89890	11.48839	67.08999	14.37	0.00	0	
Total R209 Future											0.00	0	23,07
R209	On	04/05/2023	Bond Future	10.00	Call		21.11000	0.02111	12,750	13.54	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		6,044.09000	6.04409	6,212,120	13.54	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		203.44000	0.20344	153,470	13.85	0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put		3,411.20000	3.41120	3,537,620	13.85	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		956.53000	0.95653	828,470	14.57	0.00	0	1,25
R209	On	04/05/2023	Bond Future	11.09	Put		1,253.76000	1.25376	1,289,510	14.73	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,205.73000	1.20573	1,063,770	14.75	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		1,228.75000	1.22875	1,263,180	14.75	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,232.37000	1.23237	1,089,130	14.76	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		1,204.03000	1.20403	1,237,180	14.76	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		1,496.26000	1.49626	1,544,590	14.57	0.00	0	8,25
R209	On	04/05/2023	Bond Future	11.50	Call		2,494.57000	2.49457	2,317,340	15.46	0.00	0	2,25
R209	On	04/05/2023	Bond Future	11.50	Put		504.84000	0.50484	504,000	15.46	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,696.78000	6.69678	6,515,760	17.29	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		31.91000	0.03191	27,280	17.29	0.00	0	9,75
R209	On	04/05/2023	Bond Future	11.09	Call		1,179.31000	1.17931	1,038,670	14.73	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,917.36000	4.91736	4,759,370	17.08	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,233.95000	1.23395	1,256,150	17.08	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		1,417.67000	1.41767	1,327,060	15.17	0.00	0	1,80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/08/2023	Bond Future	10.70	Put		3,984.58000	3.98458	4,074,160	15.17	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,848.52000	4.84852	4,691,180	17.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,258.83000	1.25883	1,281,680	17.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,882.91000	4.88291	4,725,240	17.06	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,246.33000	1.24633	1,268,850	17.06	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		480.78000	0.48078	435,870	14.67	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		6,924.44000	6.92444	7,059,720	14.67	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,487.95000	3.48795	3,366,240	16.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,148.82000	3.14882	3,211,050	16.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,433.81000	3.43381	3,312,990	16.04	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,193.97000	3.19397	3,257,090	16.04	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,460.73000	3.46073	3,339,470	16.05	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,171.22000	3.17122	3,233,900	16.05	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,922.34000	5.92234	5,779,270	15.73	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,316.76000	2.31676	2,361,300	15.73	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,860.39000	5.86039	5,717,900	15.70	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,346.03000	2.34603	2,391,150	15.70	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,891.23000	5.89123	5,748,450	15.71	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,331.23000	2.33123	2,376,060	15.71	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		3,281.18000	3.28118	3,177,250	14.07	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		4,747.54000	4.74754	4,834,700	14.07	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		3,235.70000	3.23570	3,132,580	14.05	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		4,801.92000	4.80192	4,889,890	14.05	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		3,258.41000	3.25841	3,154,870	14.06	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		4,774.67000	4.77467	4,862,220	14.06	0.00	0	
Total R209 Option											0.00	0	30,10
Total For R209											0.00	0	53,17
R210	On	04/05/2023	Bond Future			224.38588	224.38588	224.41886	224.41886		0.00	0	30
R210	On	03/08/2023	Bond Future			229.04812	229.04812	229.08231	229.08231		0.00	0	30
R210	On	02/11/2023	Bond Future			230.74055	230.74055	230.77551	230.77551		0.00	0	
R210	On	01/02/2024	Bond Future			235.54196	235.54196	235.57699	235.57699		0.00	0	
R210	On	02/05/2024	Bond Future			237.07264	237.07264	237.10733	237.10733		0.00	0	
Total R210 Future											0.00	0	60
Total For R210											0.00	0	60
R213	On	04/05/2023	Bond Future			10.27695	84.00249	10.25253	84.11693	10.01	0.00	0	32,90
R213	On	03/08/2023	Bond Future			10.36050	85.72722	10.33492	85.84424	10.21	0.00	0	
R213	On	02/11/2023	Bond Future			10.44728	83.96759	10.42051	84.08706	10.45	2,854,898.06	34	50
R213	On	01/02/2024	Bond Future			10.55059	85.69511	10.52256	85.81684	9.62	0.00	0	
R213	On	02/05/2024	Bond Future			10.66347	83.85582	10.63415	83.97966	9.43	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R213 Future												2,854,898.06	34	33,50
R213	On	04/05/2023	Bond Future	10.73	Call			2,572.84000	2.57284	2,444,460	11.40	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			371.02000	0.37102	357,080	11.40	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			2,610.01000	2.61001	2,481,490	11.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			362.88000	0.36288	348,800	11.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			2,647.32000	2.64732	2,518,680	11.46	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			354.90000	0.35490	340,700	11.46	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			450.63000	0.45063	452,070	11.38	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			6,074.05000	6.07405	5,958,380	11.39	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			445.07000	0.44507	446,420	11.39	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			6,110.41000	6.11041	5,994,650	11.40	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			439.57000	0.43957	440,830	11.40	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			6,037.71000	6.03771	5,922,130	11.38	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			4,553.22000	4.55322	4,454,310	11.03	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,544.25000	1.54425	1,564,810	11.03	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			4,583.53000	4.58353	4,484,400	11.04	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			1,531.94000	1.53194	1,552,280	11.04	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			4,613.67000	4.61367	4,514,330	11.05	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,519.49000	1.51949	1,539,620	11.05	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,292.78000	1.29278	1,310,600	10.47	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			6,236.08000	6.23608	6,132,470	10.45	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,310.80000	1.31080	1,328,920	10.45	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			6,267.14000	6.26714	6,163,380	10.46	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,301.63000	1.30163	1,319,600	10.46	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			6,298.49000	6.29849	6,194,580	10.47	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			2,533.70000	2.53370	2,466,920	9.12	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,004.79000	4.00479	4,061,850	9.12	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			2,553.50000	2.55350	2,486,430	9.12	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			3,981.38000	3.98138	4,038,150	9.12	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			2,513.64000	2.51364	2,447,140	9.11	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			4,027.96000	4.02796	4,085,300	9.11	0.00	0	
Total R213 Option												0.00	0	
Total For R213												2,854,898.06	34	33,50
R214	On	04/05/2023	Bond Future			11.46377	63.86221	11.42938	64.04387		16.68	574,759.89	9	17,96
R214	On	03/08/2023	Bond Future			11.55428	65.17341	11.51870	65.35894		17.76	0.00	0	2,96
R214	On	02/11/2023	Bond Future			11.64630	63.23732	11.60951	63.42677		18.24	0.00	0	
R214	On	01/02/2024	Bond Future			11.74920	64.53808	11.71114	64.73131		16.81	0.00	0	
R214	On	02/05/2024	Bond Future			11.85611	62.52860	11.81679	62.72541		16.27	0.00	0	
Total R214 Future												574,759.89	9	20,96

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	04/05/2023	Bond Future	11.36	Call		1,106.75000	1.10675	967,530	16.41	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		1,475.72000	1.47572	1,518,160	16.41	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,132.21000	1.13221	991,570	16.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		1,447.79000	1.44779	1,488,810	16.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,157.91000	1.15791	1,015,880	16.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		1,420.17000	1.42017	1,459,800	16.44	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,619.54000	4.61954	4,461,110	18.48	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,450.60000	1.45060	1,477,700	18.48	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,653.67000	4.65367	4,494,870	18.50	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,436.57000	1.43657	1,463,300	18.50	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,585.48000	4.58548	4,427,430	18.46	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,464.77000	1.46477	1,492,250	18.46	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		3,917.26000	3.91726	3,990,770	17.80	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,111.14000	3.11114	2,994,710	17.82	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		3,890.30000	3.89030	3,963,320	17.82	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,136.73000	3.13673	3,019,820	17.83	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		3,863.30000	3.86330	3,935,840	17.83	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,085.45000	3.08545	2,969,510	17.80	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,183.35000	5.18335	5,046,110	17.33	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,058.90000	3.05890	3,114,890	17.33	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,212.94000	5.21294	5,075,350	17.34	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,040.31000	3.04031	3,095,950	17.34	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,242.81000	5.24281	5,104,880	17.36	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,022.05000	3.02205	3,077,350	17.36	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,083.44000	5.08344	5,173,710	15.74	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		3,311.66000	3.31166	3,205,940	15.72	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,142.65000	5.14265	5,233,740	15.72	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		3,334.43000	3.33443	3,228,300	15.73	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,112.98000	5.11298	5,203,660	15.73	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		3,357.27000	3.35727	3,250,730	15.74	0.00	0	
Total R214 Option											0.00	0	
Total For R214											574,759.89	9	20,96
Total for Bond											1,562,298,775.20	17,452	1,458,83
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/05/2023 GOVI			879.17900	879.17900	880.67700	880.67700				0.00	0	84
GOVI On 03/08/2023 GOVI			897.22700	897.22700	898.76100	898.76100				0.00	0	
GOVI On 02/11/2023 GOVI			916.01300	916.01300	917.58100	917.58100				0.00	0	
GOVI On 01/02/2024 GOVI			934.87700	934.87700	936.47100	936.47100				0.00	0	
GOVI On 02/05/2024 GOVI			953.63600	953.63600	955.25100	955.25100				0.00	0	
Total GOVI Future										0.00	0	84
GOVI On 04/05/2023 GOVI	852.86	Call			278,170.00000	27.81700	263,190,000			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			278,070.00000	27.80700	263,090,000			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			277,970.00000	27.79700	262,990,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Call			615,510.00000	61.55100	600,170,000			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			615,410.00000	61.54100	600,070,000			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			615,310.00000	61.53100	599,970,000			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			317,810.00000	31.78100	302,130,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	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		317,710.00000	31.77100	302,030,000		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		317,610.00000	31.76100	301,930,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call		564,810.00000	56.48100	548,870,000		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		564,710.00000	56.47100	548,770,000		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		564,910.00000	56.49100	548,970,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call		42,610.00000	4.26100	26,460,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call		42,810.00000	4.28100	26,660,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call		42,710.00000	4.27100	26,560,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	84
Total for GOVI											0.00	0	84
AL37	On	04/05/2023	Index Future			883.63300	883.63300	884.83000	884.83000		0.00	0	
AL37	On	03/08/2023	Index Future			901.77200	901.77200	902.99900	902.99900		0.00	0	
AL37	On	02/11/2023	Index Future			920.65400	920.65400	921.90800	921.90800		0.00	0	
AL37	On	01/02/2024	Index Future			939.61300	939.61300	940.88600	940.88600		0.00	0	
AL37	On	02/05/2024	Index Future			958.46700	958.46700	959.75600	959.75600		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/05/2023	Index Future			1,020.09600	1,020.09600	1,021.84900	1,021.84900		0.00	0	
AL7T	On	03/08/2023	Index Future			1,041.03600	1,041.03600	1,042.83100	1,042.83100		0.00	0	
AL7T	On	02/11/2023	Index Future			1,062.83400	1,062.83400	1,064.66800	1,064.66800		0.00	0	
AL7T	On	01/02/2024	Index Future			1,084.72200	1,084.72200	1,086.58500	1,086.58500		0.00	0	
AL7T	On	02/05/2024	Index Future			1,106.48700	1,106.48700	1,108.37600	1,108.37600		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/05/2023	Index Future			891.92900	891.92900	893.45600	893.45600		0.00	0	
ALBI	On	03/08/2023	Index Future			910.23900	910.23900	911.80200	911.80200		0.00	0	
ALBI	On	02/11/2023	Index Future			929.29800	929.29800	930.89500	930.89500		0.00	0	
ALBI	On	01/02/2024	Index Future			948.43600	948.43600	950.05800	950.05800		0.00	0	
ALBI	On	02/05/2024	Index Future			967.46600	967.46600	969.11100	969.11100		0.00	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 ALBI Future										0.00	0	9
Total For ALBI										0.00	0	9
IGOV On 04/05/2023 Index Future			329.13600	329.13600	328.45500	328.45500				0.00	0	65
IGOV On 03/08/2023 Index Future			335.97400	335.97400	335.28000	335.28000				0.00	0	
IGOV On 02/11/2023 Index Future			343.08800	343.08800	342.38000	342.38000				0.00	0	
IGOV On 01/02/2024 Index Future			350.23100	350.23100	349.50500	349.50500				0.00	0	
IGOV On 02/05/2024 Index Future			357.33400	357.33400	356.59000	356.59000				0.00	0	
Total IGOV Future										0.00	0	65
Total For IGOV										0.00	0	65
Total for Index										0.00	0	75
JIBAR f On 19/04/2023 Jibar Future			7.97500	92.02500	7.99000	92.01000				0.00	0	
JIBAR f On 17/05/2023 Jibar Future			8.00000	92.00000	8.04000	91.96000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			8.23500	91.76500	8.19000	91.81000				0.00	0	
JIBAR f On 19/07/2023 Jibar Future			8.25000	91.75000	8.18500	91.81500				0.00	0	
JIBAR f On 16/08/2023 Jibar Future			8.31000	91.69000	8.23500	91.76500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.34500	91.65500	8.27500	91.72500				0.00	0	7
JIBAR f On 20/12/2023 Jibar Future			8.20000	91.80000	8.14500	91.85500				0.00	0	27
JIBAR f On 20/03/2024 Jibar Future			8.00500	91.99500	7.93500	92.06500				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			7.79500	92.20500	7.76500	92.23500				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			7.71000	92.29000	7.64000	92.36000				0.00	0	6
JIBAR f On 18/12/2024 Jibar Future			7.66000	92.34000	7.62500	92.37500				0.00	0	
JIBAR f On 19/03/2025 Jibar Future			7.68500	92.31500	7.52000	92.48000				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 :										1,562,298,775.20	17,452	1,460,84
ABCPI On 07/12/2023 Spot Bond			4.40000	331.49191	4.40000	331.46258				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.48353				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	102.29251				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.48000	103.00785	9.48000	102.98164				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			11.55000	90.91302	11.55000	90.88498				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 31/03/2026 Spot Bond					0.00000	100.02722				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF006 On 01/12/2030 Spot Bond					0.00000	100.84920				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.40737				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 26/09/2023 Spot Bond					0.00000	100.51682				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	101.75550				0.00	0	100,000,00
Total ABFN22 SPOT										0.00	0	100,000,00
Total For ABFN22										0.00	0	100,000,00
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.28336				0.00	0	150,000,00
Total ABFN23 SPOT										0.00	0	150,000,00
Total For ABFN23										0.00	0	150,000,00
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.83004				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.39430				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.01626				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.56061				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.65957				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.47445				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.61392				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.69537				0.00	0	116,104,10
Total ABFN35 SPOT										0.00	0	116,104,10
Total For ABFN35										0.00	0	116,104,10
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.89699				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.34173				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.74167				0.00	100,000,000	350,000,00
Total ABFN40 SPOT										0.00	100,000,000	350,000,00
Total For ABFN40										0.00	100,000,000	350,000,00
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.45549				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.06991				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	99.78823				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	99.78581				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.20351				0.00	0	
Total ABFN46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.83965				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.86393				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.00612				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.89975				0.00	0	260,000,00
Total ABFN50 SPOT										0.00	0	260,000,00
Total For ABFN50										0.00	0	260,000,00
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.77123				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.89583				0.00	0	300,000,00
Total ABFN52 SPOT										0.00	0	300,000,00
Total For ABFN52										0.00	0	300,000,00
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.38570				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.25174				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.17539				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	101.21848				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	101.13482				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	101.16865				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN58 On 28/11/2025 Spot Bond					0.00000	100.78354				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN59 On 05/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN60 On 24/02/2028 Spot Bond					0.00000	101.05462				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN61 On 24/02/2030 Spot Bond					0.00000	101.15987				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.32569				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.58267				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.18069				0.00	0	50,000,0€
Total ABGN03 SPOT										0.00	0	50,000,0€
Total For ABGN03										0.00	0	50,000,0€
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.79297				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.32959				0.00	200,000,000	100,000,0€
Total ABJ02 SPOT										0.00	200,000,000	100,000,0€
Total For ABJ02										0.00	200,000,000	100,000,0€
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.70118				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.07660				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.08333				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.92000	7.92000	7.92000	159.05431				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	71.32931	100.00000	71.17451				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.65000	3.65000	3.65000	167.14719				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	214.99758				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.03000	5.03000	5.03000	241.47259				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.39500	8.39500	8.39500	109.59806				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.99500	107.35355	8.99500	107.32746				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.80500	111.06857	8.80500	111.04213				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.03000	101.07316	8.03000	101.05174				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.39000	9.39000	9.39000	102.12753				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.15000	99.59920	9.15000	99.57499			70,455,000,000,000.00	7,700,000,000	3,850,000,000	
Total ABS7 SPOT									'0,455,000,000,000.00	7,700,000,000	3,850,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABS7									0,455,000,000,000.00	7,700,000,000	3,850,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.97138	100.00000	14.93843			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.05000	332.23928	4.05000	332.21301			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.27000	11.27000	11.27000	102.13839			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.35867			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.35010			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.33584			0.00	0	
Total ACL217 SPOT									0.00	0	
Total For ACL217									0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.75471			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.12850			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.49948			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.79249			0.00	0	
Total AGL02 SPOT									0.00	0	
Total For AGL02									0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.99144			0.00	0	
Total AGL03 SPOT									0.00	0	
Total For AGL03									0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.61474			0.00	0	300,000,000

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 AGLG01 SPOT										0.00	0	300,000,00
Total For AGLG01										0.00	0	300,000,00
AGRIA On 28/10/2025 Spot Bond					0.00000	104.93485				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	101.39842				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.56090				0.00	14,386,891,900	5,300,000,00
Total AGT02 SPOT										0.00	14,386,891,900	5,300,000,00
Total For AGT02										0.00	14,386,891,900	5,300,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.04467				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	106.81481				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	102.03608				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.84920				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.89106				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.69500	98.93876	8.69500	98.91550				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.95410				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	102.16416				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2D On 18/07/2026 Spot Bond					0.00000	102.42663				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.73884				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.01773				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.58500	101.28704	9.58500	101.26137				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.06895				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.05269				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.09929				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.57055				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.40183				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.97684				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.05257				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.09914				0.00	0	
Total AHF6C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.42450				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.11141				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.17473				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.07585				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.05838				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.12241				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.10030				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.87748				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.45926				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.85500	105.29615	7.85500	105.27361				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00
Total For AIR02										0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			10.30000	102.13789	10.30000	102.10955				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.72000	95.33353	11.72000	95.30354				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.26184				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.30332				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.80466				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.72000	197.38424	6.72000	197.35455				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.14960				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.81325				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.33069				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.62754				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.14048				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	100.87206				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	100.32420				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC00: On 22/09/2023 Spot Bond					0.00000	100.23654				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00: On 20/12/2027 Spot Bond					0.00000	100.18698				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00: On 29/04/2024 Spot Bond					0.00000	100.21250				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00: On 28/03/2024 Spot Bond					0.00000	100.09561				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.38000	256.39512	5.38000	256.36569			2,795,082,160,000.00	519,532,000	259,766,000	
Total ASN022 SPOT									2,795,082,160,000.00	519,532,000	259,766,000	
Total For ASN022									2,795,082,160,000.00	519,532,000	259,766,000	
ASN03: On 07/12/2033 Spot Bond			5.99000	222.63005	5.99000	222.60086			6,146,938,000,000.00	1,026,200,000	573,100,000	
Total ASN037 SPOT									6,146,938,000,000.00	1,026,200,000	573,100,000	
Total For ASN037									6,146,938,000,000.00	1,026,200,000	573,100,000	
ASN15: On 31/03/2028 Spot Bond			5.46000	206.63708	5.46000	206.61311			0.00	0		
Total ASN154 SPOT									0.00	0		
Total For ASN154									0.00	0		
ASN19: On 31/01/2038 Spot Bond			5.33000	118.52281	5.33000	118.50928			0.00	0		
Total ASN195 SPOT									0.00	0		
Total For ASN195									0.00	0		
ASN20: On 24/08/2025 Spot Bond					0.00000	103.93191			0.00	0		
Total ASN209 SPOT									0.00	0		
Total For ASN209									0.00	0		
ASN26: On 20/06/2023 Spot Bond					0.00000	100.37853			0.00	0		
Total ASN264 SPOT									0.00	0		
Total For ASN264									0.00	0		
ASN27: On 20/06/2023 Spot Bond					0.00000	100.31547			0.00	0		
Total ASN274 SPOT									0.00	0		
Total For ASN274									0.00	0		
ASN27: On 15/08/2023 Spot Bond					0.00000	101.21116			0.00	0		
Total ASN278 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	101.09256				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	101.05036				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN286 On 13/09/2025 Spot Bond					0.00000	100.52907				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.14757				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.33325				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.73406				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN318 On 31/03/2029 Spot Bond			4.97500	4.97500	4.97500	115.40703				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.55500	5.55500	5.55500	105.90582				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.41917				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.46619				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	101.39608				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.98372				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN337 On 31/01/2038 Spot Bond			5.54000	115.64307	5.54000	115.62921				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.33750				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	99.80694				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.43464				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.32674				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	100.32674				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN365 On 30/08/2024 Spot Bond					0.00000	100.85962				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN369 On 20/06/2024 Spot Bond					0.00000	100.49934				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.44674				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN374 On 20/12/2024 Spot Bond					0.00000	100.79899				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN381 On 06/11/2023 Spot Bond					0.00000	102.15229				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38: On 15/03/2024 Spot Bond					0.00000	100.45852				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.45852				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.58938				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.40010				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.32239				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.36538				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.67970				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	102.77069				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.25359				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.25982				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	100.28957				0.00	0	
Total ASN459 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	101.87544				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	101.88623				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2024 Spot Bond			10.04500	10.04500	10.04500	101.13318				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.73500	10.73500	10.73500	101.26045				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.50754				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.66240				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.82839				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.47527				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	127.25082				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.52000	10.52000	10.52000	101.20384				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.78812				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.43971				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.43971				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN507 On 28/09/2025 Spot Bond					0.00000	100.29045				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			10.09000	99.28976	10.09000	99.26291				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.27000	99.00333	9.27000	98.97869				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.82000	97.96160	9.82000	97.93580				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.82000	97.96160	9.82000	97.93580				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN522 On 31/07/2024 Spot Bond			8.39500	102.47663	8.39500	102.45335				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			10.34500	102.80192	10.34500	102.77328				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			10.29500	102.79359	10.29500	102.76510				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN532 On 31/01/2024 Spot Bond			9.79500	102.39965	9.79500	102.37260				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 31/01/2024 Spot Bond			9.79500	102.39965	9.79500	102.37260				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54(On 02/04/2026 Spot Bond					0.00000	100.05241				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	101.60968				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 31/07/2023 Spot Bond			10.43000	101.92156	10.43000	101.89338				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.52000	101.81082	10.52000	101.78200				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.38000	101.99418	10.38000	101.96567				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	102.37758				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	101.85566				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56(On 04/09/2024 Spot Bond					0.00000	100.70643				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	95.25650				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2024 Spot Bond			9.87000	101.12953	9.87000	101.10262				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	99.85557				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	99.69304				0.00	0	
Total ASN597 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	101.67959				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	101.80918				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.99148				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.68960				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	101.82714				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2024 Spot Bond					0.00000	100.09480				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	94.42137				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.28543				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	101.08343				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/05/2023 Spot Bond					0.00000	94.22441				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	100.27300				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	101.02239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.05043				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.36116				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.38911				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.77695				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.68613				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.56593				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	99.85177				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.04287				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.14624				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.98190				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.09597				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	99.36610				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.38868				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.02466				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	96.07711				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.17919				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.60184				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.76310				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.60184				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.79590				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.34584				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.34798				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.65759				0.00	0	
Total ASN703 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.41973				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.68584				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.20564				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.04422				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.58763				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.05539				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.53509				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.73647				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.72306				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.95479				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.04405				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.33511				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.33940				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	96.05391				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	101.66185				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.35194				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.33506				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			9.52384	9.52384	9.52384	105.99199				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	100.58782				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.12500	10.12500	10.12500	101.83245				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	101.80978				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	101.65318				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	101.65492				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80: On 21/12/2026 Spot Bond					0.00000	100.25527				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	99.97206				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.04969				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.85813				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.23146				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	98.42037				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.85239				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.83078				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.83109				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.74316				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.76846				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.76846				0.00	0	
Total ASN833 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	101.80992				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	100.38830				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	101.79705				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	101.78723				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	101.78723				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	101.85642				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	108.84593				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.90000	6.90000	6.90000	101.38751				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.95000	6.95000	6.95000	101.39705				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.10000	7.10000	7.10000	101.42568				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.80403				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.79518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.33520				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.34395				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.95486				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	102.06958				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	101.66244				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	110.76694				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	105.54518				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.61991				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.61991				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	100.54351				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 14/06/2027 Spot Bond					0.00000	100.48542				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.48542				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.04061				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.26851				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.39097				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.38669				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.60598				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.64715				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	102.01196				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.10384				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.49576				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			10.97000	102.53852	10.97000	102.50828				0.00	0	
Total ASN889 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	93.40715				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.57138				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.33082				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.97426				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.99365				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.97426				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.95486				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.96456				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.97911				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.96456				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.97911				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	95.65082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	92.85862				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	100.36938				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	104.63235				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	100.40176				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	101.71756				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN938 On 20/12/2027 Spot Bond					0.00000	100.37390				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.35802				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN941 On 20/12/2025 Spot Bond					0.00000	100.34367				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN943 On 20/12/2027 Spot Bond					0.00000	100.42316				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN944 On 20/06/2027 Spot Bond					0.00000	100.33198				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN948 On 20/06/2027 Spot Bond					0.00000	100.33520				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 31/08/2027 Spot Bond					0.00000	100.95486				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	101.81847				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	100.39533				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.34710				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.32239				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	100.03387				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	105.71019				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.41674				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.33095				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	86.77256				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	101.87941				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.35673				0.00	0	
Total ASN979 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN979										0.00	0	
ASN98 On 02/04/2029 Spot Bond					0.00000	98.24363				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98 On 14/02/2026 Spot Bond					0.00000	80.03741				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98 On 15/02/2028 Spot Bond					0.00000	101.27059				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98 On 17/08/2023 Spot Bond					0.00000	101.01153				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98 On 17/02/2028 Spot Bond					0.00000	101.13754				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN98 On 22/05/2023 Spot Bond					0.00000	100.91275				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98 On 22/05/2023 Spot Bond					0.00000	100.89039				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99 On 01/08/2023 Spot Bond					0.00000	100.61642				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99 On 20/12/2025 Spot Bond					0.00000	100.32822				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99 On 20/12/2027 Spot Bond					0.00000	100.67766				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	99.81137				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	99.81980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN997 On 28/02/2028 Spot Bond					0.00000	100.40792				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.98000	99.46766	6.98000	99.44893				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.35343				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.73212				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	99.83264				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.17692				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.10902				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.33718				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.72000	11.72000	11.72000	101.29346				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.56811				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.72304				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.16280				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.06695				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.15901				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.82692				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	98.62776				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.16589				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.05799				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.06079				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.05743				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.83267				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.05623				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	99.31644				0.00	0	
Total BAYA96 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.06816				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.06720				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	100.06278				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.08382				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.19630				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.08753				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.08420				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.08309				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.08382				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	100.08420				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	100.09084				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030 On 18/04/2028 Spot Bond			8.82500	8.82500	8.82500	100.94690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.59002				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.58778				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.24357				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.69038				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.20757				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.62585				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.32213				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.04654				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.65711				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.04707				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.12113				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	104.30836				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.58715				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.59378				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.49000	104.39305	8.49000	104.36908				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.86330				0.00	0	100,000,00
Total BID13 SPOT										0.00	0	100,000,00
Total For BID13										0.00	0	100,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	101.81897				0.00	0	300,000,00
Total BID15 SPOT										0.00	0	300,000,00
Total For BID15										0.00	0	300,000,00
BID16 On 24/06/2025 Spot Bond					0.00000	100.19624				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.20237				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.76302				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.80910				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.31300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	74.24700				0.00	0	
Total BNPP06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	55.29800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 05/07/2027 Spot Bond					0.00000	50.22600				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.79270				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0: On 01/03/2029 Spot Bond					0.00000	100.80216				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/02/2030 Spot Bond					0.00000	100.45242				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.98095				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.38547				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	102.11841				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	99.90624				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.47796				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.08530				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	101.18965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF34 On 03/07/2023 Spot Bond					0.00000	100.04360				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF35 On 11/01/2024 Spot Bond					0.00000	99.86401				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF36 On 31/03/2024 Spot Bond					0.00000	100.68670				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	100.09043				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	101.61112				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	100.05943				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.05608				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.96004				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.43637				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.97096				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT01 On 23/06/2023 Spot Bond			8.32000	104.42829	8.32000	104.40491				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.52000	107.05854	8.52000	107.03401				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.17000	104.11910	9.17000	104.09373				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.21000	10.21000	10.21000	102.05692				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.95890				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.10415				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	102.25867				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	102.35644				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.10323				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.05044				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.10407				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.31920				0.00	0	
Total CLN345 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			9.50500	101.40905	9.50500	101.38347				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	104.41963	8.70700	103.10100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.77482				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	102.30589				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.81000	100.24602	10.81000	100.21735				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	108.10969	6.50000	102.88500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	102.25500				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.35000	159.46010	6.35000	159.43752				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.46000	153.75973	8.46000	153.72933				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.15000	102.07844	9.15000	102.05362				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.80020				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.83689				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	103.37000				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond			100.00000		0.00000	100.47804				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	101.65340				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	100.07377				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.87046				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.78019				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.56421				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	100.37104				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.35486				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	102.01735				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 18/07/2025 Spot Bond			10.05000	102.79813	10.05000	102.77028				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	101.80984				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/10/2023 Spot Bond					0.00000	101.27770				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.22643				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	160.25300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.94180				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.52000	102.61269	9.52000	102.58633				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.57000	101.09617	9.57000	101.07049				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.66000	105.17608	9.66000	105.14868				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.71000	9.71000	9.71000	328.33695				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.26555				0.00	0	
Total CLN556 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.26674				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.98833				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	102.38608				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	136.95600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.30283				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.02000	104.24242	10.02000	104.33512				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.52000	105.49443	9.52000	105.46733				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.58400				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.07544				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.29446				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.71136				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.25439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.75000	104.49564	9.75000	104.46816				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	101.30825				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	101.25854				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.46701				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	100.38049				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	101.96458				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	100.05125				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	101.35389				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.49210				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	101.98058				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	101.04455				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN586 On 16/09/2025 Spot Bond					0.00000	102.42433				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	103.73100				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.33298				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.09441				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.08457				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.77000	157.66889	4.77000	126.27313				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.23857				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	100.22737				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.97752				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			8.99000	8.99000	8.99000	103.57346				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.04936				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.56329				0.00	0	
Total CLN599 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.33298				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.33298				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.45300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.57500	8.57500	8.57500	101.61570				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	101.38536				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2024 Spot Bond					0.00000	100.64626				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	104.62308				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	102.03479				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.02120				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.15000	104.03408	9.15000	104.00817				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 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	101.77577				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.83592				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.67074				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.97856				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	95.68500				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.60049				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.87101				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.58315				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	101.94876				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 19/08/2025 Spot Bond					0.00000	101.18555				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN627 On 31/07/2034 Spot Bond					0.00000	100.23940				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.71000	62.12749	12.71000	81.12489				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	101.27093				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.22000	99.70095	10.22000	99.67350				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.18198				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	101.21537				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	99.82190				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.38076				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.29024				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.01756				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.17840				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	102.43492				0.00	0	
Total CLN638 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.24985				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	101.88150				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.02106				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.32818				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.78315				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.32861				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.28208				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.84804				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.17840				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.17840				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 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	
CLN655 On 22/03/2030 Spot Bond					0.00000	96.22900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.38691				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	102.89226				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.73215				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.35500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	129.62900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	153.38200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	99.15337				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.33551				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.45601				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.30816				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67 On 19/08/2025 Spot Bond					0.00000	101.26175				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.27095	162.48079	5.27095	132.02893				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.27095	162.48079	5.27095	132.02978				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.27960				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.32719				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.27789				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	102.90752				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.63555				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.26827				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.27432				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.43713				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.31552				0.00	0	
Total CLN687 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.31531				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	102.45706				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.15760				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.28377				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.41731				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	85.79342				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	84.30795				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.53320				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.36810				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.54615				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.34554				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.35097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.08493				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.27813				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.74381				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.98349				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	100.42895				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	101.16294				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.27963				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.27963				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.27963				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.79536				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.46997				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72(On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.80533				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.12366				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72(On 01/06/2026 Spot Bond					0.00000	100.75772				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.82476				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.26120				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.26120				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.26120				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.26496				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.26496				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.26496				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.28960				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.31276				0.00	0	
Total CLN731 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.94183				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.28351				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.47618				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	95.17169				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.46321				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.71182				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	119.07200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	93.93848				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.16649				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.04810				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.61788				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	99.80800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	102.01322				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.98645				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	100.28370				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.79236				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	98.55005				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.50102				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.04699				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	99.39684				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.29295				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.00855				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN756 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	
CLN757 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	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.26595				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.25280				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	101.19678				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 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	
CLN763 On 12/02/2025 Spot Bond					0.00000	101.30728				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	101.70122				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.65679				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.29295				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.27447				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	99.81143				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	107.56711				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	82.69771				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	87.64374				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.92751				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.83861				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.55000	5.55000	5.55000	106.52227				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.90631				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.04210				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.62707				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	101.63578				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78 On 19/08/2025 Spot Bond					0.00000	101.29820				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	101.67928				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	101.69842				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	100.04061				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78 On 21/12/2027 Spot Bond					0.00000	100.25339				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	100.04061				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	111.40226				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	111.23493				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.80122				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.61900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN792 On 31/01/2025 Spot Bond					0.00000	101.80122				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	102.62296				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	101.80122				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.04068				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	101.80122				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	101.80137				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.80962				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.80962				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.95964				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.02705				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	105.78127				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.64100				0.00	0	
Total CLN804 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	102.09412				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.81843				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.96463				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.69668				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.26282				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			8.82500	100.97086	8.82500	100.94690				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	100.26459				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.98955				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	101.80122				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.80143				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.81843				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	101.62708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.80122				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.80143				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.04068				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.80143				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.80143				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.80108				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.80143				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.97263				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.80122				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83(On 31/07/2026 Spot Bond					0.00000	105.32993				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83(On 31/05/2025 Spot Bond					0.00000	100.78672				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83(On 31/07/2027 Spot Bond					0.00000	101.80108				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83(On 31/01/2030 Spot Bond			9.02000	9.02000	9.02000	104.91258				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83(On 31/08/2025 Spot Bond					0.00000	100.95472				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83(On 31/08/2026 Spot Bond					0.00000	100.95486				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83(On 31/08/2027 Spot Bond					0.00000	100.95486				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83(On 31/08/2029 Spot Bond					0.00000	100.95475				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83(On 31/03/2027 Spot Bond					0.00000	100.04067				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83(On 20/06/2027 Spot Bond					0.00000	100.33220				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84(On 02/05/2023 Spot Bond					0.00000	102.41808				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84(On 20/07/2026 Spot Bond					0.00000	99.06600				0.00	0	
Total CLN841 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	98.53200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.92300				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.65887				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	100.15073				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.15221				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.04068				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.04067				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.04030				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	101.91453				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.19913				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.33520				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.35324				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.38026				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.38883				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.29361				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	102.68516				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	83.83030				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.80143				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.35667				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.33091				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.62207				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	117.49868				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	100.49100				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.89900				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	101.98381				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.03819				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	101.59242				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.60970				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	101.60099				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.41586				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.95472				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.34165				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.23690				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	102.23690				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	101.60407				0.00	0	
Total CLN877 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	101.58879				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.04936				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.04910				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	84.78340				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.58357				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	83.55687				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	82.35654				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	82.35654				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	82.17870				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	82.32686				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.60000	5.60000	5.60000	125.47218				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	108.47135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.37819				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.35587				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	101.80143				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.34452				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.95472				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.04061				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.04695				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 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	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.04348				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.55366				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN907 On 20/12/2027 Spot Bond			11.07000	11.07000	11.07000	107.18626				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	100.62500				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			10.60500	10.60500	10.60500	102.66410				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	100.54253				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	100.40591				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.37518				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.48849				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	101.04000				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond					0.00000	103.39800				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN910 On 20/06/2024 Spot Bond					0.00000	100.37834				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	102.20701				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	101.80093				0.00	0	
Total CLN912 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	100.37390				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	98.64700				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	100.44854				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond					0.00000	99.51600				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN916 On 28/02/2027 Spot Bond					0.00000	100.79395				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	100.33353				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	100.76168				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN919 On 29/02/2028 Spot Bond					0.00000	100.76169				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN920 On 28/02/2026 Spot Bond					0.00000	100.57103				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	100.57103				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN922 On 20/06/2030 Spot Bond					0.00000	100.52639				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN923 On 20/06/2028 Spot Bond					0.00000	100.49043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	100.40382				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	100.40810				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	100.40596				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN927 On 31/01/2026 Spot Bond					0.00000	100.38485				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN928 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	
Total For CLN929										0.00	0	
CLN929 On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN930 On 20/06/2028 Spot Bond			12.16500	12.16500	12.16500	104.25070				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	100.14182				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			12.06500	12.06500	12.06500	104.02032				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN933 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN936 On 20/03/2026 Spot Bond					0.00000	100.36240				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN937 On 20/03/2025 Spot Bond					0.00000	100.17604				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN938 On 20/03/2027 Spot Bond					0.00000	100.19719				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN939 On 20/06/2028 Spot Bond					0.00000	100.07944				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN940 On 20/03/2026 Spot Bond					0.00000	100.13463				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN941 On 20/06/2030 Spot Bond					0.00000	100.12673				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.12000	104.36630	10.12000	104.33785				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.81000	104.97923	10.81000	104.94887				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.21000	102.16244	11.21000	102.13183				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.45500	99.92234	9.45500	99.94822				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.58000	91.45200	12.58000	91.42152				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.17000	96.56583	11.17000	96.53699				0.00	0	
Total COT03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.10708				0.00	0	200,000,00
Total DSY02 SPOT										0.00	0	200,000,00
Total For DSY02										0.00	0	200,000,00
DSY03 On 21/11/2024 Spot Bond			9.92000	9.92000	9.92000	104.67013				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.83196				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.44520				0.00	150,000,000	75,000,00
Total DSY05 SPOT										0.00	150,000,000	75,000,00
Total For DSY05										0.00	150,000,000	75,000,00
DSY06 On 21/05/2027 Spot Bond					0.00000	101.80053				0.00	0	100,000,00
Total DSY06 SPOT										0.00	0	100,000,00
Total For DSY06										0.00	0	100,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	101.02920				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.15543				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.39940				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.42383				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.43319				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.92000	101.86909	8.92000	101.84454				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	101.23614	9.69000	101.20969				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24/R On 18/02/2024 Spot Bond			9.69000	101.23614	9.69000	101.20969				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.12000	99.42079	10.12000	99.39369				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.32000	100.33611	10.32000	100.30823				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	101.28751	10.10000	101.25994				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.28751	10.10000	101.25994				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	102.33133				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.22509				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	99.84148				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.06805				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	101.74921				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.81977				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.94531				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.09317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB26 On 31/01/2025 Spot Bond					0.00000	101.40651				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	101.54701				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	101.56520				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB30 On 21/08/2025 Spot Bond					0.00000	103.56355				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFB31 On 15/12/2026 Spot Bond					0.00000	103.17852				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC26 On 15/12/2028 Spot Bond					0.00000	103.99160				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.64000	118.03842	5.64000	118.02425				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.53000	103.18509	5.53000	103.17276				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	150.15406	2.25000	150.14945				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.77500	158.97345	4.77500	158.95766				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.80000	143.13825	4.80000	143.12393				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL30 On 29/07/2030 Spot Bond			4.82000	137.24515	4.82000	137.23138				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.46000	121.91532	5.46000	121.90106				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.40000	106.97119	5.40000	106.95878				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	150.15406	2.25000	150.14945				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	184.43088				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	181.43718				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	169.92238				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	141.33068				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	140.37622				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	136.62370				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	127.02783				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	122.23281				0.00	0	
Total ELN013 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	124.16566				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	102.87332				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	113.34496				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	106.52206				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	111.59507				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.23000	104.05185	10.23000	104.02318				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.37000	12.37000	12.37000	96.81046				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.42000	12.42000	12.42000	100.86414				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			10.32000	10.32000	10.32000	102.74683				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.32000	10.32000	10.32000	102.79090				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07P On 17/07/2032 Spot Bond			12.21000	12.21000	12.21000	99.42242				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.31500	11.31500	11.31500	101.32851				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.71000	14.71000	14.71000	94.53769				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.79867				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.63944				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.73725				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.81639				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	101.59215				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	100.66668				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02 On 14/03/2025 Spot Bond					0.00000	100.90519				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF02 On 12/09/2025 Spot Bond					0.00000	100.50092				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF02 On 10/11/2025 Spot Bond					0.00000	101.30975				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	101.25121				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC5: On 14/03/2024 Spot Bond					0.00000	100.43271				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.32890				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	102.64467				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.08994				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	101.61819				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.26087				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	99.85411				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	101.53765				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	101.14777				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	101.20046				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	101.73712				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	101.15029				0.00	0	
Total ERS3B8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ERS3B8									0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.18867			0.00	0	
Total ERS3B9 SPOT									0.00	0	
Total For ERS3B9									0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.16938			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.20777			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.16968			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.16281			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.16319			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.18846			0.00	0	
Total ERSA31 SPOT									0.00	0	
Total For ERSA31									0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.21390			0.00	0	
Total ERSB10 SPOT									0.00	0	
Total For ERSB10									0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.23299			0.00	0	
Total ERSC10 SPOT									0.00	0	
Total For ERSC10									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.12000	96.82541	9.12000	96.80182		242,447,904,000.00	26,584,200	2,493,292,10	
Total ES26 SPOT								242,447,904,000.00	26,584,200	2,493,292,10	
Total For ES26								242,447,904,000.00	26,584,200	2,493,292,10	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.08419	7.85000	100.06313		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.85500	74.73961	11.82000	74.88527		286,573,286,000.00	24,173,200	862,086,60	

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 ES33 SPOT										286,573,286,000.00	24,173,200	862,086,60
Total For ES33										286,573,286,000.00	24,173,200	862,086,60
ES33/R _{On} 15/09/2033 Spot Bond			7.50000	100.44113	7.50000	100.42105				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 _{On} 25/04/2042 Spot Bond			12.28000	76.19087	12.24500	76.36328				184,224,560,000.00	15,002,000	27,501,00
Total ES42 SPOT										184,224,560,000.00	15,002,000	27,501,00
Total For ES42										184,224,560,000.00	15,002,000	27,501,00
ES42/R _{On} 25/04/2042 Spot Bond			8.50000	103.79800	8.50000	103.77427				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 _{On} 03/06/2032 Spot Bond			11.20000	11.20000	11.20000	102.64279				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 _{On} 03/06/2037 Spot Bond			14.06500	14.06500	14.06500	96.69530				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 _{On} 13/06/2024 Spot Bond					0.00000	101.34544				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 _{On} 15/08/2024 Spot Bond					0.00000	101.20440				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 _{On} 29/10/2024 Spot Bond					0.00000	101.61820				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 _{On} 13/10/2023 Spot Bond					0.00000	100.23136				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 _{On} 21/11/2027 Spot Bond					0.00000	101.02909				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 _{On} 05/08/2024 Spot Bond					0.00000	101.57231				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.23208				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.00383				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.04941				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.06082				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.27180				0.00	0	500,000,00
Total FRB24 SPOT										0.00	0	500,000,00
Total For FRB24										0.00	0	500,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.46687				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.87894				0.00	0	400,000,00
Total FRB26 SPOT										0.00	0	400,000,00
Total For FRB26										0.00	0	400,000,00
FRB27 On 03/06/2026 Spot Bond			8.90000	106.93318	8.90000	106.90760				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.69168				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.56757				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.82000	102.04249	8.82000	102.01829				0.00	0	
Total FRB30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB30									0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.63098			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.12721			0.00	0	
Total FRB32 SPOT									0.00	0	
Total For FRB32									0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.12188			0.00	0	
Total FRB33 SPOT									0.00	0	
Total For FRB33									0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.22134			0.00	0	
Total FRB34 SPOT									0.00	0	
Total For FRB34									0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	101.52022			0.00	0	
Total FRB35 SPOT									0.00	0	
Total For FRB35									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.02000	332.30350	4.02000	332.27749			804,000,000,000.00	200,000,000	100,000,000
Total FRBI23 SPOT									804,000,000,000.00	200,000,000	100,000,000
Total For FRBI23									804,000,000,000.00	200,000,000	100,000,000
FRBI25 On 31/01/2025 Spot Bond			3.67500	3.67500	3.67500	167.07362			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.62000	214.72215	4.62000	214.70204			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.92000	4.92000	4.92000	115.75786			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.34500	5.34500	5.34500	235.07586			1,969,098,000,000.00	368,400,000	184,200,000
Total FRBI33 SPOT									1,969,098,000,000.00	368,400,000	184,200,000
Total For FRBI33									1,969,098,000,000.00	368,400,000	184,200,000
FRBI46 On 31/03/2046 Spot Bond			5.55000	98.11097	5.55000	98.09935			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.49000	99.92354	5.49000	99.91171			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			9.19094	9.19094	9.19094	87.02295				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			9.18392	9.18392	9.18392	86.13557				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.95000	4.95000	4.95000	163.37648				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	101.10485				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	103.23871				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.97671				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.79384				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.53106				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.24350				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.25706				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29! On 20/06/2024 Spot Bond					0.00000	100.60479				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30! On 25/04/2023 Spot Bond					0.00000	102.05214				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30! On 11/11/2024 Spot Bond					0.00000	102.55892				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30! On 31/05/2024 Spot Bond					0.00000	100.97447				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30! On 06/11/2023 Spot Bond					0.00000	101.89292				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30! On 31/05/2024 Spot Bond					0.00000	101.62424				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30! On 20/06/2024 Spot Bond					0.00000	100.32028				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31! On 20/12/2024 Spot Bond					0.00000	100.35593				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31! On 20/06/2024 Spot Bond					0.00000	100.38264				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31! On 13/10/2026 Spot Bond					0.00000	101.61886				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31! On 15/09/2033 Spot Bond					0.00000	100.48808				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31! On 31/07/2034 Spot Bond					0.00000	101.66369				0.00	0	
Total FRC317 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.35249				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	98.09544				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.46625				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.35870				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.04723				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 06/11/2023 Spot Bond					0.00000	101.39208				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	101.13144				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.15517				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.79325				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.21334				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.43738				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.27601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 20/12/2025 Spot Bond					0.00000	99.74315				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.42678				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.90145				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.75274				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.66700				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.90652				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.81745				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.83566				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.79060				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.76898				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC357 On 31/01/2024 Spot Bond					0.00000	101.78228				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.77242				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	101.68818				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2024 Spot Bond					0.00000	100.02473				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	101.54714				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	101.31445				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	101.61492				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	93.17179				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	100.95117				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	92.04829				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	92.19123				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.91860				0.00	0	
Total FRC372 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.91288				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.50626				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.88315				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.49884				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.35590				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.32958				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.30123				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	95.35872				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.13770				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.13770				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.11216				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.11216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.86310				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.80668				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.96438				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	102.03252				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	101.38813				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.17076				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.80665				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.82851				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2024 Spot Bond			8.62000	8.62000	8.62000	100.07924				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.92279				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	102.04027				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40(On 19/01/2027 Spot Bond					0.00000	102.17943				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.41000	10.41000	10.41000	102.44806				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	96.53636				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	101.49967				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			12.79000	12.79000	12.79000	105.29414				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.40500	10.40500	10.40500	104.42803				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	99.97051				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	102.29973				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	100.33286				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			10.98000	10.98000	10.98000	100.74277				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	101.80668				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	101.04180				0.00	0	
Total FRC412 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.99186				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.00356				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.00376				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	98.40431				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.03797				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.97838				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.19913				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.20392				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.20392				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.97467				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	101.80659				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.04071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	100.04746				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 20/06/2027 Spot Bond					0.00000	100.37555				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	101.80675				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429 On 31/10/2026 Spot Bond					0.00000	101.92144				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430 On 31/08/2027 Spot Bond					0.00000	100.95494				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	101.80662				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC432 On 31/08/2027 Spot Bond					0.00000	100.95494				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	101.00344				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	101.05136				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	100.37169				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			9.29500	9.29500	9.29500	105.24629				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43(O)n 31/08/2027 Spot Bond					0.00000	100.55088				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43(O)n 31/08/2027 Spot Bond					0.00000	100.55640				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	100.96464				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	100.96464				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44(O)n 20/12/2027 Spot Bond					0.00000	100.38676				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44(O)n 23/09/2026 Spot Bond					0.00000	100.29466				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44(O)n 28/10/2023 Spot Bond					0.00000	101.68569				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	100.95494				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44(O)n 15/03/2028 Spot Bond					0.00000	100.53454				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	100.95494				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	100.96464				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45(O)n 20/12/2030 Spot Bond					0.00000	100.39095				0.00	0	
Total FRC450 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC450										0.00	0	
FRC45 On 28/06/2026 Spot Bond					0.00000	100.11335				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45 On 28/10/2023 Spot Bond					0.00000	101.50585				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45 On 29/10/2025 Spot Bond					0.00000	101.49006				0.00	0	2,000,000,00
Total FRC453 SPOT										0.00	0	2,000,000,00
Total For FRC453										0.00	0	2,000,000,00
FRC45 On 20/06/2028 Spot Bond					0.00000	100.33736				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45 On 21/01/2030 Spot Bond					0.00000	100.80049				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45 On 18/04/2028 Spot Bond					0.00000	100.78915				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45 On 16/11/2027 Spot Bond					0.00000	100.64024				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45 On 20/12/2029 Spot Bond					0.00000	100.36736				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45 On 31/07/2025 Spot Bond					0.00000	100.65963				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46 On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC46 On 30/04/2025 Spot Bond					0.00000	100.60032				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46 On 30/04/2026 Spot Bond					0.00000	100.58186				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC462 On 20/04/2032 Spot Bond					0.00000	100.47546				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC463 On 20/03/2026 Spot Bond					0.00000	100.26095				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC464 On 06/11/2024 Spot Bond					0.00000	100.14025				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC465 On 05/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.05000	110.65104	5.05000	110.63949				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.28000	119.22097	5.28000	119.20753				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.92378				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.61585				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.28648				0.00	0	140,000,00
Total FRJ25 SPOT										0.00	0	140,000,00
Total For FRJ25										0.00	0	140,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.29761				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.42813				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ275 On 20/04/2027 Spot Bond					0.00000	101.99437				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.82724				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.76555				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ295 On 20/04/2029 Spot Bond					0.00000	101.74500				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.22828				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.15525				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.23184				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.82800	4.82800	4.82800	107.64912				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.25000	5.25000	5.25000	119.62882				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	101.48409				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.39000	117.69141	5.39000	117.67779				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.36000	234.80317	5.36000	234.77633				0.00	0	
Total FRS109 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS109										0.00	0	
FRS11C On 31/01/2038 Spot Bond			5.71000	113.37271	5.71000	113.35861				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11Z On 07/12/2033 Spot Bond			5.36000	5.36000	5.36000	234.77633				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11Z On 31/01/2025 Spot Bond			4.85000	163.67920	4.85000	163.66262				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11E On 31/01/2038 Spot Bond			3.70500	115.87439	3.70500	115.86624				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11E On 31/01/2038 Spot Bond			5.33000	118.52281	5.33000	118.50928				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12C On 07/12/2033 Spot Bond			5.48000	232.42399	5.48000	232.39666		4,465,104,000,000.00		814,800,000	407,400,000	
Total FRS120 SPOT								4,465,104,000,000.00		814,800,000	407,400,000	
Total For FRS120								4,465,104,000,000.00		814,800,000	407,400,000	
FRS12C On 07/12/2033 Spot Bond			5.53000	231.44120	5.53000	231.41368		2,454,214,000,000.00		443,800,000	221,900,000	
Total FRS121 SPOT								2,454,214,000,000.00		443,800,000	221,900,000	
Total For FRS121								2,454,214,000,000.00		443,800,000	221,900,000	
FRS12Z On 31/01/2025 Spot Bond			4.03000	166.04663	4.03000	166.03348			0.00	0		
Total FRS122 SPOT									0.00	0		
Total For FRS122									0.00	0		
FRS12Z On 07/12/2033 Spot Bond			5.56000	230.85391	5.56000	230.82629			0.00	0		
Total FRS123 SPOT									0.00	0		
Total For FRS123									0.00	0		
FRS12Z On 31/01/2038 Spot Bond			5.53000	115.77829	5.53000	115.76447			0.00	0		
Total FRS124 SPOT									0.00	0		
Total For FRS124									0.00	0		
FRS12F On 31/03/2028 Spot Bond			4.95000	211.50337	4.95000	211.48170			0.00	0		
Total FRS126 SPOT									0.00	0		
Total For FRS126									0.00	0		
FRS12I On 31/01/2038 Spot Bond			6.28000	106.13946	6.28000	106.12464			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.16000	209.48386	5.16000	209.46121				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.22000	208.91093	5.22000	208.88802				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.07000	221.13924	6.07000	221.10975		1,459,228,000,000.00		240,400,000	120,200,000	
Total FRS132 SPOT								1,459,228,000,000.00		240,400,000	120,200,000	
Total For FRS132								1,459,228,000,000.00		240,400,000	120,200,000	
FRS132 On 31/01/2038 Spot Bond			6.23000	106.75138	6.23000	106.73660				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.53000	5.53000	5.53000	115.76447				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.32000	118.66204	5.32000	118.64853				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.03000	210.73142	5.03000	210.70937				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.84000	225.45816	5.84000	225.42949				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.16000	209.48386	5.16000	209.46121				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.16000	209.48386	5.16000	209.46121				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.56100	215.30353	4.56100	215.28372				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS146 On 31/01/2025 Spot Bond			4.80000	163.82231	4.80000	163.80593				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.51000	206.16695	5.51000	206.14276				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.55000	205.79172	5.55000	205.76736				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.77000	163.90824	4.77000	163.89200				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.02500	210.77955	5.02500	210.75756				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.56000	5.56000	5.56000	205.67363				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	102.04369				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.38141				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.15459				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	182.18269				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	147.49985				0.00	0	
Total FRS186 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	204.68494				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	213.84832				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.34592				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.46419				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.27373				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.88419				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.99421				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.04409				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.79330				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.27601				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.27841				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS237 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	
FRS238 On 13/10/2023 Spot Bond					0.00000	107.91663				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	108.83801				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	74.14376				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	100.87483				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	111.54945				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	102.64775				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS248 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	
FRS253 On 22/02/2024 Spot Bond					0.00000	99.63431				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.74857				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS257 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	
FRS258 On 23/01/2024 Spot Bond					0.00000	123.77883				0.00	0	
Total FRS258 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.21894				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.99615				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.03900				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	126.27384				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.03975				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.03913				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.06270				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	100.36141				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	100.12727				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	100.04477				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.08500	10.08500	10.08500	97.83065				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.08500	10.08500	10.08500	97.83065				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.74469				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.13789				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.22400	11.22400	11.22400	93.13937				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.12620				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 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	107.63599				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	114.24816				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30(On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	101.19036				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 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	
FRS30 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	
FRS30 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	
FRS30 On 06/07/2023 Spot Bond					0.00000	99.97512				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	101.80669				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 On 31/07/2023 Spot Bond					0.00000	100.38800				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	107.45921				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31(On 21/09/2023 Spot Bond			9.32000	9.32000	9.32000	100.93919				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.30440				0.00	0	
Total FRS311 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS311										0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	102.86753				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS31 On 27/04/2024 Spot Bond					0.00000	101.53681				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS31 On 03/06/2024 Spot Bond					0.00000	100.68084				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS31 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	
FRS31 On 31/12/2027 Spot Bond					0.00000	100.04061				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS31 On 07/12/2033 Spot Bond					0.00000	103.82455				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.66000	3.66000	3.66000	333.05275				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.04000	334.41285	3.04000	334.39554				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.40000	3.40000	3.40000	333.61468				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.43407				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.23000	109.34575	5.23000	109.33354				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.85000	68.35753	4.85000	116.05230				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.92000	3.92000	3.92000	166.35489				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.20000	4.20000	4.20000	165.53834				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.46000	4.46000	4.46000	331.33425				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.60000	106.72447	8.60000	106.69979				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.67000	104.07567	8.67000	104.05128				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.87000	101.98147	8.87000	101.95729		29,907,866,000.00		3,371,800	11,685,900	
Total FRX26 SPOT								29,907,866,000.00		3,371,800	11,685,900	
Total For FRX26								29,907,866,000.00		3,371,800	11,685,900	
FRX27 On 07/03/2027 Spot Bond			8.96000	104.80600	8.96000	104.78105		62,358,016,000,000.00		6,959,600,000	6,959,600,000	
Total FRX27 SPOT								62,358,016,000,000.00		6,959,600,000	6,959,600,000	
Total For FRX27								62,358,016,000,000.00		6,959,600,000	6,959,600,000	
FRX28 On 26/07/2028 Spot Bond			9.46000	104.63395	9.46000	104.60724				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.92500	100.87107	9.92500	100.84409		39,700,000,000,000.00		4,000,000,000	4,000,000,000	
Total FRX30 SPOT								39,700,000,000,000.00		4,000,000,000	4,000,000,000	
Total For FRX30								39,700,000,000,000.00		4,000,000,000	4,000,000,000	
FRX31 On 21/02/2031 Spot Bond			10.25000	97.14491	10.25000	97.11809		51,250,000,000,000.00		5,000,000,000	8,000,000,000	
Total FRX31 SPOT								51,250,000,000,000.00		5,000,000,000	8,000,000,000	
Total For FRX31								51,250,000,000,000.00		5,000,000,000	8,000,000,000	
FRX32 On 31/03/2032 Spot Bond			10.38000	100.97363	10.38000	100.94572				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX45 On 14/04/2045 Spot Bond			11.98000	73.15969	11.98000	73.13630				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.06863				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.00433				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.97446				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.99474				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.00070				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.71897				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.74967				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.54287				0.00	0	20,400,000.00
Total GBL06 SPOT										0.00	0	20,400,000.00
Total For GBL06										0.00	0	20,400,000.00
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.09222				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.84176				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.87382				0.00	0	
Total GH5B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.09385				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.52000	119.73946	4.52000	119.72847				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.79616				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.62900	105.53428	8.62900	105.50979				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.18089				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.33000	102.38200	7.33000	102.36186				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.57673				0.00	0	200,000,00
Total GRT23 SPOT										0.00	0	200,000,00
Total For GRT23										0.00	0	200,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	101.27973				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.13897				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.11204				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.66639				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.05330				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.80304				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	102.17690				0.00	0	200,000,00
Total GRT32 SPOT										0.00	0	200,000,00
Total For GRT32										0.00	0	200,000,00
GRT33 On 18/04/2026 Spot Bond					0.00000	102.44554				0.00	0	100,000,00
Total GRT33 SPOT										0.00	0	100,000,00
Total For GRT33										0.00	0	100,000,00
GRT34 On 18/04/2029 Spot Bond					0.00000	102.70144				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.21229				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.02147				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.55420				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.44019				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.52055				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.44537				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	102.12458				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT48 On 22/04/2026 Spot Bond					0.00000	102.07605				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.69758				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.97142				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.46934				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.49293				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.38077				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.18774				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	101.21805				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.95000	8.95000	8.95000	100.48229				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.74282				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H120T2 On 04/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		335,000,000,000,000.00		3,350,000,000	3,350,000,000	
Total H120T2 SPOT								15,000,000,000,000.00		3,350,000,000	3,350,000,000	
Total For H120T2								15,000,000,000,000.00		3,350,000,000	3,350,000,000	
H121T3 On 30/06/2023 Spot Bond					0.00000	100.04524				0.00	0	
Total H121T3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H121T3										0.00	0	
H12T1E On 31/03/2027 Spot Bond					0.00000	100.04067				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T2C On 04/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T2Z On 31/07/2027 Spot Bond					0.00000	109.02497				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	101.62691				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.76364				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.31566				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.13033				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.53933				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.00266				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.84155				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.58515				0.00	0	100,000,00
Total HILB15 SPOT										0.00	0	100,000,00
Total For HILB15										0.00	0	100,000,00
HILB16 On 09/11/2027 Spot Bond					0.00000	101.33464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.32000	331.66247	4.32000	331.63385				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.45000	4.45000	4.45000	334.54473				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.32000	101.26723	10.32000	101.23908				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.20000	77.62131	5.20000	111.71789				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.84500	85.67692	11.84500	85.64969			80,763,948,000.00	6,818,400	4,313,409,200	
Total HWAY34 SPOT									80,763,948,000.00	6,818,400	4,313,409,200	
Total For HWAY34									80,763,948,000.00	6,818,400	4,313,409,200	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.70923	100.00000	10.68527				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.91000	84.66580	11.91000	84.63875				0.00	0	4,590,000,000
Total HWAY35 SPOT										0.00	0	4,590,000,000
Total For HWAY35										0.00	0	4,590,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.70404	100.00000	10.68009				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.36000	168.01385	3.35000	168.03326			799,761,667,152,000.00	238,024,305,700	582,228,343,100	
Total I2025 SPOT									19,761,667,152,000.00	238,024,305,700	582,228,343,100	
Total For I2025									19,761,667,152,000.00	238,024,305,700	582,228,343,100	
I2029 On 31/03/2029 Spot Bond			4.03000	121.61442	4.05000	121.46995			205,303,414,459,000.00	50,943,775,300	181,629,078,300	
Total I2029 SPOT									15,303,414,459,000.00	50,943,775,300	181,629,078,300	
Total For I2029									15,303,414,459,000.00	50,943,775,300	181,629,078,300	
I2033 On 28/02/2033 Spot Bond			4.53000	115.77541	4.55000	115.56290			683,506,732,452,000.00	150,884,488,400	513,141,503,400	
Total I2033 SPOT									13,506,732,452,000.00	150,884,488,400	513,141,503,400	
Total For I2033									13,506,732,452,000.00	150,884,488,400	513,141,503,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2038 On 31/01/2038 Spot Bond			4.61500	128.98574	4.63000	128.74304			423,973,252,105,000.00	91,868,527,000	415,862,981,30
Total I2038 SPOT									23,973,252,105,000.00	91,868,527,000	415,862,981,30
Total For I2038									23,973,252,105,000.00	91,868,527,000	415,862,981,30
I2046 On 31/03/2046 Spot Bond			4.61000	113.66832	4.65000	112.93364			337,941,806,968,000.00	73,306,248,800	573,707,500,00
Total I2046 SPOT									17,941,806,968,000.00	73,306,248,800	573,707,500,00
Total For I2046									17,941,806,968,000.00	73,306,248,800	573,707,500,00
I2050 On 31/12/2050 Spot Bond			4.60500	116.29694	4.64000	115.57163			851,231,812,503,500.00	402,004,736,700	468,394,923,70
Total I2050 SPOT									1,231,812,503,500.00	402,004,736,700	468,394,923,70
Total For I2050									1,231,812,503,500.00	402,004,736,700	468,394,923,70
IBG01 On 07/02/2025 Spot Bond					0.00000	101.18779			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.98431			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.12000	332.08958	4.12000	332.06269			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.04855			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.24401			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.23914			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.90327			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.99839			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.92664			0.00	0	
Total IBL136 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.61224				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.55692				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.32462				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.04927				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.77870				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.79870				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.96970				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.30190				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.81461				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.81095				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.15038				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.16837				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.76568				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.88027				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.81118				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.00193				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.47850				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.20932				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	99.85889				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.39006				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.27522				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.59207				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.26956				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL202 On 02/12/2023 Spot Bond					0.00000	101.05078				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.65621				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.63441				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.61259				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.61792				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.01600				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.32872				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.30169				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.66045				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.43948				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			7.88000	7.88000	7.88000	103.49094				0.00	0	
Total IBL222 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.38316				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.19890				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.82375				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.62138				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	96.35214				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.62354				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.50537				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.52072				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.27023				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.78000	8.78000	8.78000	102.82050				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.08552				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.09031				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.07896				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.44579				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.80960				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	99.79583				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.96469				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	101.75096				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.54162				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.59698				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.30799				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.68500	9.68500	9.68500	99.50426				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.17586				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL247 On 23/09/2023 Spot Bond					0.00000	100.21694				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.83000	100.88470	7.83000	101.09971				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	99.86233				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.37779				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.79338				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.59250				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.45600				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.44987				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.92859				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.49647				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.53139				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	101.37290				0.00	0	
Total IBL263 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	101.76377				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			7.90000	7.90000	7.90000	100.86845				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.11871				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	100.95051				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.55798				0.00	0	100,000,00
Total IBL269 SPOT										0.00	0	100,000,00
Total For IBL269										0.00	0	100,000,00
IBL60 On 17/02/2024 Spot Bond			9.11000	102.27225	9.11000	102.24709				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.40840				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.36000	103.76895	9.36000	103.74273				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.72000	107.17221	10.72000	107.26672				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.92000	106.24059	9.92000	106.21234				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.70210				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.94062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.56956				0.00	63,600,000,000	63,600,000,000
Total IDCG16 SPOT										0.00	63,600,000,000	63,600,000,000
Total For IDCG16										0.00	63,600,000,000	63,600,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.36260				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	100.30027				0.00	0	170,000,000
Total IDCG19 SPOT										0.00	0	170,000,000
Total For IDCG19										0.00	0	170,000,000
IDCG20 On 18/12/2024 Spot Bond					0.00000	99.92972				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.51775				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.67000	102.85815	8.67000	102.83417				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.83349				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	106.59619				0.00	0	300,000,000
Total INLV06 SPOT										0.00	0	300,000,000
Total For INLV06										0.00	0	300,000,000
INLV07 On 09/03/2026 Spot Bond					0.00000	102.86074				0.00	0	300,000,000
Total INLV07 SPOT										0.00	0	300,000,000
Total For INLV07										0.00	0	300,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	104.80170				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.67080				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV10 On 06/03/2027 Spot Bond					0.00000	100.86332				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.27795				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.15191				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	100.14763				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.93374				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.33961				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.83536				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.04850				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.44987				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.96061				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.97164				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.94396				0.00	0	
Total IPF37 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.96616				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	100.97164				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	100.74688				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.75734				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.93287				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.82000	203.27936	5.82000	203.25382				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.35531				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.50000	206.26088	5.50000	206.23672				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	102.09718				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.72903				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.81403				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.40100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.66905				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	100.22094				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.68786				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.84450				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.05000	101.11846	8.05000	101.09654				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.77479				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.06000	101.34118	7.06000	101.32202				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.67438				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.10000	100.44819	8.10000	100.42661				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC201 On 10/09/2026 Spot Bond					0.00000	100.66474				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.04000	100.44264	8.04000	100.42122				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.15148				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.64734				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.67186				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.60191				0.00	300,000,000	150,000,000
Total IVC214 SPOT										0.00	300,000,000	150,000,000
Total For IVC214										0.00	300,000,000	150,000,000
IVC215 On 04/04/2023 Spot Bond			6.56000	6.56000	6.56000	6.56000				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.28000	104.16040	8.28000	104.13719				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.61000	101.99242	5.61000	101.37929				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			8.97500	8.97500	8.97500	101.32089				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	101.65891				0.00	0	
Total IVC222 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.59068				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.04485				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			9.92000	9.92000	9.92000	99.57802				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.79968				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.29000	9.29000	9.29000	99.42432				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.89706				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.26500	8.26500	8.26500	102.38647				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.89000	8.89000	8.89000	99.71284				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.82738				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.35587				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.35342				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	98.93065				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.36017				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.86243				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.35458				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.34943				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	100.85326				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.12587				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.53017				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.27678				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond			100.00000	7.12367	100.00000	7.11025			500,000,000,000,000.00	5,000,000,000	5,500,000,000	
Total IVC247 SPOT									10,000,000,000,000.00	5,000,000,000	5,500,000,000	
Total For IVC247									10,000,000,000,000.00	5,000,000,000	5,500,000,000	
IVC248 On 31/03/2028 Spot Bond			100.00000	8.09608	100.00000	8.08083			031,000,000,000,000.00	10,310,000,000	11,691,800,000	
Total IVC248 SPOT									11,000,000,000,000.00	10,310,000,000	11,691,800,000	
Total For IVC248									11,000,000,000,000.00	10,310,000,000	11,691,800,000	
IVZ132 On 04/04/2023 Spot Bond			7.90000	7.90000	7.90000	7.90000			0.00	0	0	
Total IVZ132 SPOT									0.00	0	0	
Total For IVZ132									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
IVZ133 On 06/04/2023 Spot Bond			8.40000	8.40000	8.40000	99.86211				0.00	0	
Total IVZ133 SPOT										0.00	0	
Total For IVZ133										0.00	0	
IVZ134 On 04/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.22361				0.00	0	
Total IVZ134 SPOT										0.00	0	
Total For IVZ134										0.00	0	
IVZ135 On 11/05/2023 Spot Bond			8.45000	8.45000	8.45000	99.05975				0.00	0	
Total IVZ135 SPOT										0.00	0	
Total For IVZ135										0.00	0	
IVZ136 On 16/05/2023 Spot Bond			8.45000	8.45000	8.45000	98.94629				0.00	0	
Total IVZ136 SPOT										0.00	0	
Total For IVZ136										0.00	0	
IVZ137 On 18/05/2023 Spot Bond			8.45000	8.45000	8.45000	98.90098				0.00	0	
Total IVZ137 SPOT										0.00	0	
Total For IVZ137										0.00	0	
IVZ138 On 01/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ138 SPOT										0.00	0	
Total For IVZ138										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.38498				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	102.02801				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.70263				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.95162				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.49858				0.00	0	
Total KAP018 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	101.62384				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.45722				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.39047				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	101.01302				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.83746				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	99.90468				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.05887				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.10535				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.10993				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.00949				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.02500				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.42000	113.99128	9.42000	113.96229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.66088				0.00	800,000,000	380,000,000
Total LGL09 SPOT										0.00	800,000,000	380,000,000
Total For LGL09										0.00	800,000,000	380,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.71334				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.00585				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.60521				0.00	1,200,000,000	1,200,000,000
Total LGL12 SPOT										0.00	1,200,000,000	1,200,000,000
Total For LGL12										0.00	1,200,000,000	1,200,000,000
LHC01 On 19/07/2025 Spot Bond					0.00000	100.21853				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.36749				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.06626				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.09009				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.11392				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.56254				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.61323				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MAR03 On 17/03/2030 Spot Bond			14.07000	14.07000	14.07000	101.53942				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.02936				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.97418				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.52017				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.84700				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07 On 30/09/2025 Spot Bond					0.00000	100.05212				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.58426				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.28722				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.05418				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.38409				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.13153				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.67000	8.67000	8.67000	107.09723				0.00	0	
Total MMIG04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.63477				0.00	0	750,000,00
Total MMIG06 SPOT										0.00	0	750,000,00
Total For MMIG06										0.00	0	750,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.98279				0.00	0	200,000,00
Total MMIG07 SPOT										0.00	0	200,000,00
Total For MMIG07										0.00	0	200,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.40681				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.32000	102.87008	9.32000	102.84434				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.98576				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.57000	93.94955	9.57000	93.83930				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.43201				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			9.99500	103.69345	9.99500	103.66552				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.31874				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.86667				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.25764				0.00	0	450,000,00
Total MTN13 SPOT										0.00	0	450,000,00
Total For MTN13										0.00	0	450,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	101.83706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.54833				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.82732				0.00	20,000,000,000	20,000,000,000
Total MTN18 SPOT										0.00	20,000,000,000	20,000,000,000
Total For MTN18										0.00	20,000,000,000	20,000,000,000
MTN19 On 07/03/2025 Spot Bond					0.00000	101.44950				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.68041				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	100.55730				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	102.12177				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.26500	99.09208	9.26500	99.06730				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.11964				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.79159				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.91723				0.00	0	400,000,000
Total MTN26 SPOT										0.00	0	400,000,000
Total For MTN26										0.00	0	400,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	102.41250				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN28 On 15/03/2025 Spot Bond					0.00000	101.03686				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.23738				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.06444				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.91178				0.00	0	1,300,000,00
Total MTN31 SPOT										0.00	0	1,300,000,00
Total For MTN31										0.00	0	1,300,000,00
MTN32 On 13/09/2027 Spot Bond					0.00000	101.03487				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.36356				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.75808				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.23238				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.06103				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.22827				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.04954				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.04967				0.00	0	
Total MWAR08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR08										0.00	0	
MWAR08 On 22/11/2025 Spot Bond					0.00000	101.01297				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR09 On 22/11/2023 Spot Bond					0.00000	100.94499				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.36544				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.41907				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.46828				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.07000	102.06267	9.07000	102.03802				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.18000	102.73947	10.18000	102.71129				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.74853				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.54585				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.66962				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.53513				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.43286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13/ On 19/03/2024 Spot Bond			8.61000	101.46914	8.61000	101.44590				0.00	0	200,000,00
Total NBK13A SPOT										0.00	0	200,000,00
Total For NBK13A										0.00	0	200,000,00
NBK16/ On 12/02/2025 Spot Bond			8.82000	102.40033	8.82000	102.37592				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			8.95000	107.14288	8.95000	107.11711				0.00	0	7,600,000,00
Total NBK17A SPOT										0.00	0	7,600,000,00
Total For NBK17A										0.00	0	7,600,000,00
NBK20/ On 01/06/2026 Spot Bond			9.04500	107.10124	9.04500	107.07522				0.00	0	54,000,00
Total NBK20A SPOT										0.00	0	54,000,00
Total For NBK20A										0.00	0	54,000,00
NBK21/ On 21/07/2027 Spot Bond			9.14500	107.35000	9.14500	107.32348				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.79800	110.77580	7.79800	110.75238				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.84000	111.95282	8.84000	111.92607				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25/ On 12/02/2025 Spot Bond					0.00000	102.76398				0.00	0	100,000,00
Total NBK25B SPOT										0.00	0	100,000,00
Total For NBK25B										0.00	0	100,000,00
NBK26/ On 10/05/2023 Spot Bond			100.00000	96.36366	100.00000	96.12275				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/ On 22/04/2026 Spot Bond					0.00000	104.20968				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.76500	110.85240	8.76500	110.82614				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK28/On 02/08/2023 Spot Bond			7.83000	102.41258	7.83000	102.39117				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			8.91000	106.34401	8.91000	106.31841				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			8.64000	101.96774	8.64000	101.94392				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/On 09/11/2023 Spot Bond			8.41000	104.39787	8.41000	104.37411				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.47764				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.05738				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	83.99323				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.07555				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.90040				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.69606				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.03412				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.54313				0.00	0	
Total NBK49B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.81027				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.44728				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.51420				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.45950				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	101.91594				0.00	0	
Total NBK55B SPOT										0.00	0	
Total For NBK55B										0.00	0	
NBK56I On 01/08/2026 Spot Bond					0.00000	101.68806				0.00	0	
Total NBK56B SPOT										0.00	0	
Total For NBK56B										0.00	0	
NBK57I On 01/08/2029 Spot Bond					0.00000	101.22354				0.00	0	
Total NBK57B SPOT										0.00	0	
Total For NBK57B										0.00	0	
NBK58I On 24/02/2025 Spot Bond					0.00000	101.02646				0.00	0	300,000,00
Total NBK58B SPOT										0.00	0	300,000,00
Total For NBK58B										0.00	0	300,000,00
NBK60I On 24/02/2027 Spot Bond					0.00000	100.79443				0.00	0	
Total NBK60B SPOT										0.00	0	
Total For NBK60B										0.00	0	
NBK61I On 15/04/2024 Spot Bond					0.00000	101.99571				0.00	0	
Total NBK61B SPOT										0.00	0	
Total For NBK61B										0.00	0	
NBK62I On 21/02/2026 Spot Bond					0.00000	100.89479				0.00	0	
Total NBK62B SPOT										0.00	0	
Total For NBK62B										0.00	0	
NBK63I On 15/04/2028 Spot Bond					0.00000	102.33479				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	100.93783				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	100.98948				0.00	0	100,000,00
Total NBKB66 SPOT										0.00	0	100,000,00
Total For NBKB66										0.00	0	100,000,00
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.99760				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.20025				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.16500	100.92086	10.16500	100.89368				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.32897				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.82000	101.07031	9.82000	101.04398				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.33113				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.33441				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.33871				0.00	0	
Total NCLN91 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.73767				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.73767				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.97236				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.24873				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.59901				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.65101				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.04322				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.16322				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.14505				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.09491				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	103.71639				0.00	0	100,000,00
Total NGLT1B SPOT										0.00	0	100,000,00
Total For NGLT1B										0.00	0	100,000,00
NGT10: On 25/03/2024 Spot Bond					0.00000	102.07844				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.21860				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.45906				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.23761				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.85923				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.13187				0.00	0	100,000,0€
Total NGT108 SPOT										0.00	0	100,000,0€
Total For NGT108										0.00	0	100,000,0€
NGT10 On 04/11/2026 Spot Bond					0.00000	101.76651				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.71951				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	102.16825				0.00	0	100,000,0€
Total NGT111 SPOT										0.00	0	100,000,0€
Total For NGT111										0.00	0	100,000,0€
NGT11 On 10/12/2027 Spot Bond					0.00000	100.65327				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.56456				0.00	0	290,000,0€
Total NGT1G SPOT										0.00	0	290,000,0€
Total For NGT1G										0.00	0	290,000,0€
NHM01 On 13/12/2024 Spot Bond					0.00000	100.59501				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 11/05/2025 Spot Bond					0.00000	106.19637				0.00	3,620,000,000	6,810,000,000
Total NHM016 SPOT										0.00	3,620,000,000	6,810,000,000
Total For NHM016										0.00	3,620,000,000	6,810,000,000
NHM01 On 25/05/2023 Spot Bond					0.00000	101.43872				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	103.88558				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.67196				0.00	0	6,374,900,000
Total NHM020 SPOT										0.00	0	6,374,900,000
Total For NHM020										0.00	0	6,374,900,000
NHM02 On 26/11/2026 Spot Bond					0.00000	103.20996				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.31377				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	102.02086				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.53000	5.53000	5.53000	231.41368				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	215.59004				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.10500	4.10500	4.10500	165.81481				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.94000	4.94000	4.94000	115.63014				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.38000	5.38000	5.38000	117.81589				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.21000	4.21000	4.21000	165.50928				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	276.88564	3.45000	276.86821		6,312,120,000,000.00		1,829,600,000	940,800,00	
Total NILB12 SPOT								6,312,120,000,000.00		1,829,600,000	940,800,00	
Total For NILB12								6,312,120,000,000.00		1,829,600,000	940,800,00	
NILB13 On 31/01/2025 Spot Bond			4.01000	4.01000	4.01000	166.09187				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	219.13401				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.32000	217.69713	4.32000	217.67847				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.40000	91.76967	5.40000	117.53988				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.17056				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	146.29358				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.02436				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.38250				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.20191				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.67086				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.14679				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.52359				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.02683				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.67931				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.40403				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.96877				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.45786				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.82298				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN058 On 18/09/2025 Spot Bond					0.00000	95.34030				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.52709				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.35253				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.16064				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.70280				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.21151				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.34075				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.48017				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.34075				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.02683				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	95.91666				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.33907				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.32218				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.20000	10.20000	10.20000	102.49304				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.63000	9.63000	9.63000	104.82532				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.65500	9.65500	9.65500	103.50087				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	100.96997				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	105.78346				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	137.49000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	126.91000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	140.16000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF016 On 07/07/2025 Spot Bond					0.00000	137.89000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF017 On 21/09/2023 Spot Bond					0.00000	135.92652				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF021 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08 On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09 On 30/05/2023 Spot Bond					0.00000	100.76239				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09 On 17/08/2023 Spot Bond					0.00000	101.01025				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09 On 30/05/2023 Spot Bond					0.00000	100.75459				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09 On 30/05/2023 Spot Bond					0.00000	100.75995				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF09 On 13/06/2023 Spot Bond					0.00000	100.42785				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF09 On 20/06/2023 Spot Bond					0.00000	100.35686				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09 On 20/06/2023 Spot Bond					0.00000	100.35686				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF09 On 27/06/2023 Spot Bond					0.00000	100.11860				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NNF09 On 29/03/2028 Spot Bond					0.00000	100.09642				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10 On 30/03/2028 Spot Bond					0.00000	100.07191				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10 On 03/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			570,000,000,000.00	5,700,000,000	5,700,000,000	
Total NNF101 SPOT									'0,000,000,000,000.00	5,700,000,000	5,700,000,000	
Total For NNF101									'0,000,000,000,000.00	5,700,000,000	5,700,000,000	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.93770				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.41456				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.09193				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.01002				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.03790				0.00	0	
Total NQ1A28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.04926				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.42438				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.05555				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.11734				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.07196				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.17154				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.92998				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.70000	214.33549	4.70000	214.31475				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.93000	109.69762	10.93000	109.66556				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	17.15346	100.00000	17.11529				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.10188				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.55193				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.03933				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.58398				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.29597				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.61110				0.00	0	2,500,000,0€
Total NTC35 SPOT										0.00	0	2,500,000,0€
Total For NTC35										0.00	0	2,500,000,0€
NTC36 On 07/09/2027 Spot Bond					0.00000	100.99085				0.00	600,000,000	600,000,0€
Total NTC36 SPOT										0.00	600,000,000	600,000,0€
Total For NTC36										0.00	600,000,000	600,000,0€
NTC37 On 12/10/2027 Spot Bond					0.00000	99.83178				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.27322				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	101.17273				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.34492				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.09000	105.60317	8.09000	105.58041				0.00	0	1,530,000,0€
Total OML07 SPOT										0.00	0	1,530,000,0€
Total For OML07										0.00	0	1,530,000,0€
OML10 On 14/09/2025 Spot Bond			8.57000	106.69693	8.57000	106.67260				0.00	0	670,000,0€
Total OML10 SPOT										0.00	0	670,000,0€
Total For OML10										0.00	0	670,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML11 On 11/06/2024 Spot Bond					0.00000	101.12312				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.08083				0.00	0	700,000,00
Total OML12 SPOT										0.00	0	700,000,00
Total For OML12										0.00	0	700,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.23902				0.00	0	200,000,00
Total OML13 SPOT										0.00	0	200,000,00
Total For OML13										0.00	0	200,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	100.82491				0.00	3,500,000,000	3,500,000,00
Total OML14 SPOT										0.00	3,500,000,000	3,500,000,00
Total For OML14										0.00	3,500,000,000	3,500,000,00
OML15 On 28/10/2027 Spot Bond					0.00000	101.57076				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	100.84262				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	101.05261				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.51900				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.80847				0.00	0	500,000,00
Total PEP03 SPOT										0.00	0	500,000,00
Total For PEP03										0.00	0	500,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	102.45390				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	100.63152				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	100.64360				0.00	0	
Total PEP06 SPOT										0.00	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 PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.84772				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.87256				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	100.84824				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	100.86293				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			8.46000	109.41108	8.42000	109.51650			564,475,316,182,000.00	3,494,618,831,700	1,031,649,355,200	
Total R186 SPOT									4,475,316,182,000.00	494,618,831,700	131,649,355,200	
Total For R186									4,475,316,182,000.00	494,618,831,700	131,649,355,200	
R197 On 07/12/2023 Spot Bond			3.05000	334.39122	3.05000	334.37378			691,011,500,000,000.00	554,430,000,000	501,130,000,000	
Total R197 SPOT									1,011,500,000,000.00	554,430,000,000	501,130,000,000	
Total For R197									1,011,500,000,000.00	554,430,000,000	501,130,000,000	
R202 On 07/12/2033 Spot Bond			4.53000	252.08192	4.53000	252.05871			277,684,123,455,000.00	61,298,923,500	113,532,597,200	
Total R202 SPOT									7,684,123,455,000.00	61,298,923,500	113,532,597,200	
Total For R202									7,684,123,455,000.00	61,298,923,500	113,532,597,200	
R2030 On 31/01/2030 Spot Bond			9.85000	92.38094	9.81500	92.51768			779,227,509,165,000.00	3,429,363,198,900	1,465,625,626,300	
Total R2030 SPOT									9,227,509,165,000.00	429,363,198,900	465,625,626,300	
Total For R2030									9,227,509,165,000.00	429,363,198,900	465,625,626,300	
R2032 On 31/03/2032 Spot Bond			10.49000	87.30090	10.46000	87.43370			446,584,077,324,000.00	2,616,452,247,600	1,831,018,078,500	
Total R2032 SPOT									16,584,077,324,000.00	616,452,247,600	331,018,078,500	
Total For R2032									16,584,077,324,000.00	616,452,247,600	331,018,078,500	
R2035 On 28/02/2035 Spot Bond			11.07500	86.51702	11.04000	86.69686			631,527,582,365,000.00	2,133,772,242,200	1,356,351,008,100	
Total R2035 SPOT									11,527,582,365,000.00	133,772,242,200	356,351,008,100	
Total For R2035									11,527,582,365,000.00	133,772,242,200	356,351,008,100	
R2037 On 31/01/2037 Spot Bond			11.34500	81.87912	11.31500	82.03095			506,987,709,740,000.00	1,102,422,892,000	1,947,272,930,900	
Total R2037 SPOT									16,987,709,740,000.00	102,422,892,000	347,272,930,900	
Total For R2037									16,987,709,740,000.00	102,422,892,000	347,272,930,900	
R2040 On 31/01/2040 Spot Bond			11.56000	82.78612	11.53000	82.94833			680,029,790,612,000.00	404,846,867,700	1,033,479,096,500	

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 R2040 SPOT										10,029,790,612,000.00	404,846,867,700	133,479,096,500
Total For R2040										10,029,790,612,000.00	404,846,867,700	133,479,096,500
R2044 On 31/01/2044 Spot Bond			11.67000	78.88022	11.64000	79.04447				408,078,009,550,000.00	1,234,625,365,000	1,605,098,095,700
Total R2044 SPOT										18,078,009,550,000.00	234,625,365,000	505,098,095,700
Total For R2044										18,078,009,550,000.00	234,625,365,000	505,098,095,700
R2048 On 28/02/2048 Spot Bond			11.63500	77.54816	11.61000	77.68531				453,301,287,007,000.00	3,648,758,168,200	3,706,919,671,700
Total R2048 SPOT										13,301,287,007,000.00	648,758,168,200	706,919,671,700
Total For R2048										13,301,287,007,000.00	648,758,168,200	706,919,671,700
R209 On 31/03/2036 Spot Bond			11.10500	67.12705	11.07000	67.28763				069,749,278,343,500.00	816,726,634,700	595,007,809,200
Total R209 SPOT										19,749,278,343,500.00	816,726,634,700	595,007,809,200
Total For R209										19,749,278,343,500.00	816,726,634,700	595,007,809,200
R210 On 31/03/2028 Spot Bond			3.82000	222.76096	3.82000	222.74487				175,032,047,368,000.00	307,600,012,400	311,850,070,200
Total R210 SPOT										15,032,047,368,000.00	307,600,012,400	311,850,070,200
Total For R210										15,032,047,368,000.00	307,600,012,400	311,850,070,200
R213 On 28/02/2031 Spot Bond			10.24500	83.40166	10.22000	83.49721				791,009,582,264,500.00	1,736,555,352,100	1,225,670,126,200
Total R213 SPOT										11,009,582,264,500.00	736,555,352,100	225,670,126,200
Total For R213										11,009,582,264,500.00	736,555,352,100	225,670,126,200
R214 On 28/02/2041 Spot Bond			11.43000	63.40542	11.39500	63.57203				412,225,082,814,000.00	560,999,569,800	553,718,463,000
Total R214 SPOT										12,225,082,814,000.00	560,999,569,800	553,718,463,000
Total For R214										12,225,082,814,000.00	560,999,569,800	553,718,463,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.14943				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.57198				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.83573				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.66819				0.00	0	1,000,000,000
Total RDFB20 SPOT										0.00	0	1,000,000,000
Total For RDFB20										0.00	0	1,000,000,000
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.65019				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.38501				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.19061				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.47807				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.54252				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.04842				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.27592				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.28715				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.59368				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.59949				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.73560				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.45643				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	100.94395				0.00	0	
Total RED162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.56594				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.70342				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.26346				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.94239				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.75918				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.93980				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	103.23842				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.71133				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	102.10202				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.81311				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.32734				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	99.80393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.64932				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.44422				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.22050				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.42671				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.31024				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.30895				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.32657				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.32227				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.34589				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.34160				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.39304				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.38876				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	102.51604				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.35000	103.13468	9.35000	103.10880				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.31500	98.86574	11.31500	98.83585				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.52000	98.44411	11.52000	98.41382				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.61895				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.49500	99.43503	10.49500	99.40709				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/JIBAR 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	101.65847				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.98327				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.13000	106.36467	9.13000	106.33844				0.00	0	
Total SBS20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.65612				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.74000	102.38692	8.74000	102.36273			8,565,200,000,000.00	980,000,000	1,120,000,00	
Total SBS27 SPOT									8,565,200,000,000.00	980,000,000	1,120,000,00	
Total For SBS27									8,565,200,000,000.00	980,000,000	1,120,000,00	
SBS3 On 25/05/2026 Spot Bond			9.14000	100.45859	9.14000	100.43379			0.00	0	0	
Total SBS3 SPOT									0.00	0	0	
Total For SBS3									0.00	0	0	
SBS31 On 12/06/2027 Spot Bond			9.42000	104.30371	9.42000	104.27734			7,724,400,000,000.00	820,000,000	410,000,00	
Total SBS31 SPOT									7,724,400,000,000.00	820,000,000	410,000,00	
Total For SBS31									7,724,400,000,000.00	820,000,000	410,000,00	
SBS34 On 19/09/2024 Spot Bond			9.11000	101.80196	9.11000	101.77732			0.00	0	0	
Total SBS34 SPOT									0.00	0	0	
Total For SBS34									0.00	0	0	
SBS38 On 29/01/2025 Spot Bond			9.05500	101.71638	9.05500	101.69150			0.00	0	0	
Total SBS38 SPOT									0.00	0	0	
Total For SBS38									0.00	0	0	
SBS39 On 29/01/2030 Spot Bond			10.12500	99.76135	10.12500	99.73414			0.00	0	0	
Total SBS39 SPOT									0.00	0	0	
Total For SBS39									0.00	0	0	
SBS42 On 12/11/2025 Spot Bond			9.07500	107.79594	9.07500	107.76952			0.00	0	0	
Total SBS42 SPOT									0.00	0	0	
Total For SBS42									0.00	0	0	
SBS43 On 12/11/2027 Spot Bond			9.51500	109.08527	9.51500	109.05725			0.00	0	0	
Total SBS43 SPOT									0.00	0	0	
Total For SBS43									0.00	0	0	
SBS51 On 31/01/2024 Spot Bond			9.04000	9.04000	9.04000	102.27429			0.00	0	0	
Total SBS51 SPOT									0.00	0	0	
Total For SBS51									0.00	0	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.97674			0.00	0	260,000,00	
Total SBS52 SPOT									0.00	0	260,000,00	
Total For SBS52									0.00	0	260,000,00	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.57551			0.00	26,700,000,000	8,900,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS53 SPOT										0.00	26,700,000,000	8,900,000,000
Total For SBS53										0.00	26,700,000,000	8,900,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	101.48176				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.89323				0.00	28,000,000,000	14,100,000,000
Total SBS58 SPOT										0.00	28,000,000,000	14,100,000,000
Total For SBS58										0.00	28,000,000,000	14,100,000,000
SBS62 On 31/01/2024 Spot Bond					0.00000	101.90760				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.27348				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.40413				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.45587				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.69541				0.00	0	50,000,000
Total SBS67 SPOT										0.00	0	50,000,000
Total For SBS67										0.00	0	50,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	101.36982				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.78423				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.84709				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.58967				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS72 On 02/02/2029 Spot Bond					0.00000	100.94363				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.91398				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	102.31536				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	102.22825				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	102.18387				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.75675				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.38824				0.00	0	100,000,00
Total SBS79 SPOT										0.00	0	100,000,00
Total For SBS79										0.00	0	100,000,00
SBS80 On 03/02/2028 Spot Bond			9.53500	9.53500	9.53500	100.05484				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.95000	332.45336	3.95000	332.42797				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.28000	5.28000	5.28000	236.37904			10,240,032,000,000.00	1,939,400,000	969,700,00	
Total SBSI14 SPOT									10,240,032,000,000.00	1,939,400,000	969,700,00	
Total For SBSI14									10,240,032,000,000.00	1,939,400,000	969,700,00	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.90100				0.00	0	500,000,00
Total SBSS01 SPOT										0.00	0	500,000,00
Total For SBSS01										0.00	0	500,000,00
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.28207				0.00	0	
Total SBSS02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	102.40251				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	104.21822				0.00	0	200,000,00
Total SBT104 SPOT										0.00	0	200,000,00
Total For SBT104										0.00	0	200,000,00
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	103.31423				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	102.55443				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	102.22792				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10 On 31/12/2027 Spot Bond					0.00000	100.30118				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT20 On 03/12/2023 Spot Bond					0.00000	101.51494				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20 On 03/12/2023 Spot Bond			9.30500	104.19724	9.30500	104.17121				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20 On 16/04/2024 Spot Bond					0.00000	102.04287				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20 On 31/01/2025 Spot Bond					0.00000	102.64864				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT20 On 25/06/2025 Spot Bond					0.00000	104.42149				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 SBT207 SPOT										0.00	0	400,000,00
Total For SBT207										0.00	0	400,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	103.23346				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.38745				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.84915				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.61358				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.37000	97.18554	9.37000	97.16096				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.41744				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.20440				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.19108				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.23081				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.25758				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.24426				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.21765				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.25736				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.28414				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.27746				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.27078				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.31045				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.14500	99.84990	9.14500	99.82492				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.85748				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.61088				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	102.17567				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	102.40683				0.00	0	200,000,00
Total SOL02 SPOT										0.00	0	200,000,00
Total For SOL02										0.00	0	200,000,00
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.47415				0.00	0	
Total SPDA13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.95819				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.97216				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.95935				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.97552				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.70272				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.08627				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.81425				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.18492				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.34889				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.03820				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01 On 29/03/2028 Spot Bond					0.00000	100.07833				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	99.83943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.06763				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.46885				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.67572				0.00	0	20,000,000.00
Total SSA08 SPOT										0.00	0	20,000,000.00
Total For SSA08										0.00	0	20,000,000.00
SSN01 On 31/01/2025 Spot Bond			4.85000	4.85000	4.85000	163.66262				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.39500	109.62283	8.39500	109.59806				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.71000	85.97783	9.71000	85.95567				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.84827				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.38273				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.85000	100.28533	8.85000	100.26148				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.33000	118.52281	5.33000	118.50928				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.43506				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04 On 30/04/2027 Spot Bond					0.00000	101.64426				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.32001				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			4.08000	4.08000	4.08000	332.14857				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06 On 31/01/2025 Spot Bond			4.25500	4.25500	4.25500	165.37857				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.53000	5.53000	5.53000	115.76447				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.89000	4.89000	4.89000	115.94972				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	210.99862				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.85480				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.84408				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.46082				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.45289				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07 On 15/06/2028 Spot Bond					0.00000	108.39796				0.00	0	
Total SSN075 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.75690				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.32952				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	99.79815				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.89417				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.53624				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.44836				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.40500	5.40500	5.40500	233.88055				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.46626				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.07725				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.67474				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.48000	89.53917	10.48000	89.51391				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.31816				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.98000	211.21352	4.98000	211.19170				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.58500	230.36590	5.58500	230.33818		23,577,636,000,000.00		4,221,600,000	2,110,800,000	
Total SSN105 SPOT								23,577,636,000,000.00		4,221,600,000	2,110,800,000	
Total For SSN105								23,577,636,000,000.00		4,221,600,000	2,110,800,000	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.01492				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN120 On 11/06/2023 Spot Bond					0.00000	100.53249				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.73613				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN139 On 27/10/2023 Spot Bond					0.00000	98.11760				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN140 On 03/11/2023 Spot Bond					0.00000	97.86233				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN142 On 09/11/2023 Spot Bond					0.00000	98.24864				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN150 On 21/02/2024 Spot Bond			7.14000	7.14000	7.14000	101.03220				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN161 On 08/06/2023 Spot Bond					0.00000	100.57181				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN17: On 28/02/2025 Spot Bond					0.00000	99.76465				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	104.83812				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.66885	112.60516	4.66885	112.59447				0.00	0	22,000,00
Total SSN175 SPOT										0.00	0	22,000,00
Total For SSN175										0.00	0	22,000,00
SSN17: On 31/12/2050 Spot Bond			4.66981	47.62277	4.66981	114.96790				0.00	0	22,000,00
Total SSN176 SPOT										0.00	0	22,000,00
Total For SSN176										0.00	0	22,000,00
SSN17: On 28/09/2027 Spot Bond					0.00000	100.22119				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	100.53611				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	100.95694				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18: On 28/04/2023 Spot Bond					0.00000	101.49521				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SSN18: On 17/05/2023 Spot Bond					0.00000	101.00390				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	100.91275				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	100.91275				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	100.87752				0.00	0	
Total SSN188 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN188										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	100.87752				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN19: On 30/05/2023 Spot Bond					0.00000	100.75264				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SSN19: On 14/06/2023 Spot Bond					0.00000	100.41911				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	100.40188				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	100.40188				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19: On 20/06/2023 Spot Bond					0.00000	100.28368				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	100.27933				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	101.13707				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20: On 31/08/2027 Spot Bond					0.00000	102.18668				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST20: On 03/03/2028 Spot Bond					0.00000	100.78680				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001: On 01/03/2027 Spot Bond					0.00000	103.50261				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF00: On 01/02/2026 Spot Bond					0.00000	100.68860				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.91000	100.34109	8.91000	100.31719				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.03317				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.02035				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.96771				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.04409				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.98826				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.72592				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.98826				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.04000	101.30097	7.04000	101.28162				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.55000	101.35778	7.55000	101.33703				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.90405				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A12 On 21/08/2025 Spot Bond					0.00000	100.97101				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.99415				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.98833				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.12000	102.29903	9.12000	102.27383				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.28514				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.40189				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.08823				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.90122				0.00	0	13,000,000,00
Total TFS156 SPOT										0.00	0	13,000,000,00
Total For TFS156										0.00	0	13,000,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	101.19854				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.60373				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.09295				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.83628				0.00	0	
Total TFS164 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.66356				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.76708				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.03490				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.09368				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.66069				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.75849				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.94513				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.03311				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	101.45487				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	101.56932				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	100.45032				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS17€ On 13/03/2028 Spot Bond					0.00000	100.46082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A 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	
TH16A On 21/08/2024 Spot Bond					0.00000	100.98850				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.32000	101.23323	8.32000	101.21044				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.99432				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.99083				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.59000	100.91539	5.59000	100.90002				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.01646				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.18592				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.06072				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.05257				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.10846				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	101.09332				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.30262				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.40130				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.34327				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.04061				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.02316				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.01735				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.08247				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.05573				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.05224				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.29609				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.25318				0.00	0	
Total TH17D2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.22649				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.92202				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.01743				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.83441				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.09886				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.07561				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.21507				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.19184				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.92326				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	100.92206				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.98000	101.60834	8.98000	101.58408				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.46700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.76242				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.89000	104.88834	8.89000	104.86329				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	103.17715				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.27633				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.22268				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.71246				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	100.61947				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.47000	105.22498	9.47000	105.19809			41,668,000,000.00	4,400,000	202,200,000	
Total TN23 SPOT									41,668,000,000.00	4,400,000	202,200,000	
Total For TN23									41,668,000,000.00	4,400,000	202,200,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	70.74866	100.00000	70.59035			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			9.57000	101.04070	9.57000	101.01461			66,970,860,000.00	6,998,000	1,673,499,000	
Total TN25 SPOT									66,970,860,000.00	6,998,000	1,673,499,000	
Total For TN25									66,970,860,000.00	6,998,000	1,673,499,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	23.74243	100.00000	23.68930			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN27 On 14/11/2027 Spot Bond			10.94000	96.26700	10.94000	96.23868				65,572,172,000.00	5,993,800	21,062,996,90
Total TN27 SPOT										65,572,172,000.00	5,993,800	21,062,996,90
Total For TN27										65,572,172,000.00	5,993,800	21,062,996,90
TN27/R On 14/11/2027 Spot Bond			100.00000	14.43695	100.00000	14.40465				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.74500	99.55058	10.74500	99.52180				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.37500	95.57558	11.37500	95.54654				39,180,050,000.00	3,444,400	911,722,20
Total TN30 SPOT										39,180,050,000.00	3,444,400	911,722,20
Total For TN30										39,180,050,000.00	3,444,400	911,722,20
TN30/R On 09/10/2030 Spot Bond			8.00000	113.82437	8.00000	113.79985				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.24700	96.47687	12.24700	96.44521				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.56500	87.17970	12.56500	87.15052				47,219,270,000.00	3,758,000	631,879,00
Total TN40 SPOT										47,219,270,000.00	3,758,000	631,879,00
Total For TN40										47,219,270,000.00	3,758,000	631,879,00
TN40/R On 09/10/2040 Spot Bond			10.75000	99.91373	10.75000	99.88500				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	101.47199				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.56526				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.88000	104.32301	5.88000	103.52309				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.45580				0.00	0	
Total TR5A11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TR5A11										0.00	0	
TR5A1: On 20/06/2024 Spot Bond					0.00000	100.30649				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.31106				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.31751				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.44000	102.69724	7.44000	102.67664				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	102.03519				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.85000	104.78935	8.85000	104.76442				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	102.03519				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.45000	104.30366	8.45000	104.27995				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.21900				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.57892				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.34155				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.32867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.41220				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.41220				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	93.29456				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	92.80096				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.02883				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.97512				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.50839				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	101.78425				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.49476				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.40105				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC43 On 17/04/2023 Spot Bond					0.00000	101.70102				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	101.42440				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	100.81484				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.72533				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	100.61927				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			470,000,000,000,000.00	14,700,000,000	37,600,000,000	
Total TWC441 SPOT									'0,000,000,000,000.00	14,700,000,000	37,600,000,000	
Total For TWC441									'0,000,000,000,000.00	14,700,000,000	37,600,000,000	
UG26 On 09/03/2026 Spot Bond			10.74000	102.24020	10.74000	102.21114			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.15793				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.19144				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.17788				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.26420				0.00	0	
Total UU1A05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.15129				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.28412				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.23500	10.23500	10.23500	103.15354				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.28412				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.31599				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.45664				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.48316				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.44338				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.87715				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.04917				0.00	0	80,000,00
Total VKE14 SPOT										0.00	0	80,000,00
Total For VKE14										0.00	0	80,000,00
VKE16 On 14/02/2025 Spot Bond					0.00000	101.90314				0.00	0	400,000,00
Total VKE16 SPOT										0.00	0	400,000,00
Total For VKE16										0.00	0	400,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	101.81952				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.20961			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.84610			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.26159			0.00	0	600,000,00
Total WHL03 SPOT									0.00	0	600,000,00
Total For WHL03									0.00	0	600,000,00
Total for SPOT									2.33e+017	348,883,155,400	366,335,467,100
Total for SPOT :									2.33e+017	348,883,155,400	366,335,467,100
Total Futures									2.33e+017	348,883,172,852	366,336,803,100
Total Options									0.00	0	124,770
Grand Total:									2.33e+017	348,883,172,852	366,336,927,900